

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

Ameritrust Mortgage Securities Inc.

Exact Name of Registrant as Specified in Charter

Form 8-K, June 24, 2005, Series 2005-R5

0001102913

Registrant CIK Number

333-121781

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

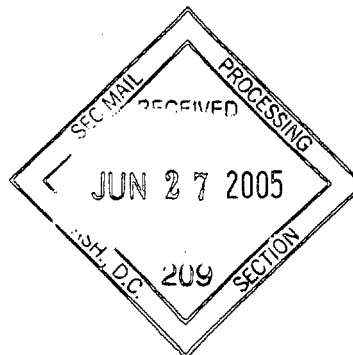


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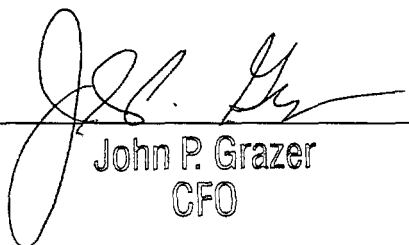


SIGNATURE

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

Dated: June 24, 2005

AMERIQUEST MORTGAGE SECURITIES INC.

By:   
Name: John P. Grazer  
Title: CFO

**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*            |

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

CO  
 TV  
 DT  
 Occupancy Type  
 WAC  
 LO Type  
 Loan Documentation Type  
 Others  
 Credit Grades  
 Top 10 Cities

[illegible][illegible]

Occupancy Type

[illegible]

2 Type

[illegible]



PHCO

| Percentage of Aggregate Capital |            |           |             |     |               |         |         |               |                  | Percentage of Aggregate Capital |       |       |        |              |               |                |                |                |                | Percentage of Aggregate Capital |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                 |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |
|---------------------------------|------------|-----------|-------------|-----|---------------|---------|---------|---------------|------------------|---------------------------------|-------|-------|--------|--------------|---------------|----------------|----------------|----------------|----------------|---------------------------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|----------------|-----------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|
| FICO                            |            |           |             |     | LTV           |         |         |               |                  | LTV                             |       |       |        |              | Documentation |                |                |                |                | Interest Only                   |                |                |                |                | Other Data     |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                |                 |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |                  |
| WALTV                           | Loan Count | % of Pool | Agg Balance | WAC | 500 and below | 501-540 | 541-560 | 561 and above | 80% LTV or below | 81-85                           | 86-90 | 91-95 | 96-100 | LTV 90.01-95 | LTV 95.01-100 | LTV 100.01-105 | LTV 105.01-110 | LTV 110.01-115 | LTV 115.01-120 | LTV 120.01-125                  | LTV 125.01-130 | LTV 130.01-135 | LTV 135.01-140 | LTV 140.01-145 | LTV 145.01-150 | LTV 150.01-155 | LTV 155.01-160 | LTV 160.01-165 | LTV 165.01-170 | LTV 170.01-175 | LTV 175.01-180 | LTV 180.01-185 | LTV 185.01-190 | LTV 190.01-195 | LTV 195.01-200 | LTV 200.01-205 | LTV 205.01-210 | LTV 210.01-215 | LTV 215.01-220 | LTV 220.01-225 | LTV 225.01-230 | LTV 230.01-235 | LTV 235.01-240 | LTV 240.01-245 | LTV 245.01-250 | LTV 250.01-255 | LTV 255.01-260 | LTV 260.01-265 | LTV 265.01-270 | LTV 270.01-275 | LTV 275.01-280 | LTV 280.01-285 | LTV 285.01-290 | LTV 290.01-295 | LTV 295.01-300 | LTV 300.01-305 | LTV 305.01-310 | LTV 310.01-315 | LTV 315.01-320 | LTV 320.01-325 | LTV 325.01-330 | LTV 330.01-335 | LTV 335.01-340 | LTV 340.01-345 | LTV 345.01-350 | LTV 350.01-355 | LTV 355.01-360 | LTV 360.01-365 | LTV 365.01-370 | LTV 370.01-375 | LTV 375.01-380 | LTV 380.01-385 | LTV 385.01-390 | LTV 390.01-395 | LTV 395.01-400 | LTV 400.01-405 | LTV 405.01-410 | LTV 410.01-415 | LTV 415.01-420 | LTV 420.01-425 | LTV 425.01-430 | LTV 430.01-435 | LTV 435.01-440 | LTV 440.01-445 | LTV 445.01-450 | LTV 450.01-455 | LTV 455.01-460 | LTV 460.01-465 | LTV 465.01-470 | LTV 470.01-475 | LTV 475.01-480 | LTV 480.01-485 | LTV 485.01-490 | LTV 490.01-495 | LTV 495.01-500 | LTV 500.01-505 | LTV 505.01-510 | LTV 510.01-515 | LTV 515.01-520 | LTV 520.01-525 | LTV 525.01-530 | LTV 530.01-535 | LTV 535.01-540 | LTV 540.01-545 | LTV 545.01-550 | LTV 550.01-555 | LTV 555.01-560 | LTV 560.01-565 | LTV 565.01-570 | LTV 570.01-575 | LTV 575.01-580 | LTV 580.01-585 | LTV 585.01-590 | LTV 590.01-595 | LTV 595.01-600 | LTV 600.01-605 | LTV 605.01-610 | LTV 610.01-615 | LTV 615.01-620 | LTV 620.01-625 | LTV 625.01-630 | LTV 630.01-635 | LTV 635.01-640 | LTV 640.01-645 | LTV 645.01-650 | LTV 650.01-655 | LTV 655.01-660 | LTV 660.01-665 | LTV 665.01-670 | LTV 670.01-675 | LTV 675.01-680 | LTV 680.01-685 | LTV 685.01-690 | LTV 690.01-695 | LTV 695.01-700 | LTV 700.01-705 | LTV 705.01-710 | LTV 710.01-715 | LTV 715.01-720 | LTV 720.01-725 | LTV 725.01-730 | LTV 730.01-735 | LTV 735.01-740 | LTV 740.01-745 | LTV 745.01-750 | LTV 750.01-755 | LTV 755.01-760 | LTV 760.01-765 | LTV 765.01-770 | LTV 770.01-775 | LTV 775.01-780 | LTV 780.01-785 | LTV 785.01-790 | LTV 790.01-795 | LTV 795.01-800 | LTV 800.01-805 | LTV 805.01-810 | LTV 810.01-815 | LTV 815.01-820 | LTV 820.01-825 | LTV 825.01-830 | LTV 830.01-835 | LTV 835.01-840 | LTV 840.01-845 | LTV 845.01-850 | LTV 850.01-855 | LTV 855.01-860 | LTV 860.01-865 | LTV 865.01-870 | LTV 870.01-875 | LTV 875.01-880 | LTV 880.01-885 | LTV 885.01-890 | LTV 890.01-895 | LTV 895.01-900 | LTV 900.01-905 | LTV 905.01-910 | LTV 910.01-915 | LTV 915.01-920 | LTV 920.01-925 | LTV 925.01-930 | LTV 930.01-935 | LTV 935.01-940 | LTV 940.01-945 | LTV 945.01-950 | LTV 950.01-955 | LTV 955.01-960 | LTV 960.01-965 | LTV 965.01-970 | LTV 970.01-975 | LTV 975.01-980 | LTV 980.01-985 | LTV 985.01-990 | LTV 990.01-995 | LTV 995.01-1000 | LTV 1000.01-1005 | LTV 1005.01-1010 | LTV 1010.01-1015 | LTV 1015.01-1020 | LTV 1020.01-1025 | LTV 1025.01-1030 | LTV 1030.01-1035 | LTV 1035.01-1040 | LTV 1040.01-1045 | LTV 1045.01-1050 | LTV 1050.01-1055 | LTV 1055.01-1060 | LTV 1060.01-1065 | LTV 1065.01-1070 | LTV 1070.01-1075 | LTV 1075.01-1080 | LTV 1080.01-1085 | LTV 1085.01-1090 | LTV 1090.01-1095 | LTV 1095.01-1100 | LTV 1100.01-1105 | LTV 1105.01-1110 | LTV 1110.01-1115 | LTV 1115.01-1120 | LTV 1120.01-1125 | LTV 1125.01-1130 | LTV 1130.01-1135 |

LOC TYPE

| LOC TYPE | WALCO | WALTV | Loan Commit | \$ Apts. Loan Amount | % of Pool | App's Balance | WAC | SPR and Above | 501-540 | 541-560 | SPR and Above | LTW | LTW 90-145 | LTW 145-180 | LTW 180-225 | LTW 225-270 | LTW 270-315 | LTW 315-360 | LTW 360-405 | LTW 405-450 | LTW 450-495 | LTW 495-540 | LTW 540-585 | LTW 585-630 | LTW 630-675 | LTW 675-720 | LTW 720-765 | LTW 765-810 | LTW 810-855 | LTW 855-900 | LTW 900-945 | LTW 945-990 | LTW 990-1035 | LTW 1035-1080 | LTW 1080-1125 | LTW 1125-1170 | LTW 1170-1215 | LTW 1215-1260 | LTW 1260-1305 | LTW 1305-1350 | LTW 1350-1395 | LTW 1395-1440 | LTW 1440-1485 | LTW 1485-1530 | LTW 1530-1575 | LTW 1575-1620 | LTW 1620-1665 | LTW 1665-1710 | LTW 1710-1755 | LTW 1755-1800 | LTW 1800-1845 | LTW 1845-1890 | LTW 1890-1935 | LTW 1935-1980 | LTW 1980-2025 | LTW 2025-2070 | LTW 2070-2115 | LTW 2115-2160 | LTW 2160-2205 | LTW 2205-2250 | LTW 2250-2295 | LTW 2295-2340 | LTW 2340-2385 | LTW 2385-2430 | LTW 2430-2475 | LTW 2475-2520 | LTW 2520-2565 | LTW 2565-2610 | LTW 2610-2655 | LTW 2655-2700 | LTW 2700-2745 | LTW 2745-2790 | LTW 2790-2835 | LTW 2835-2880 | LTW 2880-2925 | LTW 2925-2970 | LTW 2970-3015 | LTW 3015-3060 | LTW 3060-3105 | LTW 3105-3150 | LTW 3150-3195 | LTW 3195-3240 | LTW 3240-3285 | LTW 3285-3330 | LTW 3330-3375 | LTW 3375-3420 | LTW 3420-3465 | LTW 3465-3510 | LTW 3510-3555 | LTW 3555-3600 | LTW 3600-3645 | LTW 3645-3690 | LTW 3690-3735 | LTW 3735-3780 | LTW 3780-3825 | LTW 3825-3870 | LTW 3870-3915 | LTW 3915-3960 | LTW 3960-4005 | LTW 4005-4050 | LTW 4050-4095 | LTW 4095-4140 | LTW 4140-4185 | LTW 4185-4230 | LTW 4230-4275 | LTW 4275-4320 | LTW 4320-4365 | LTW 4365-4410 | LTW 4410-4455 | LTW 4455-4500 | LTW 4500-4545 | LTW 4545-4590 | LTW 4590-4635 | LTW 4635-4680 | LTW 4680-4725 | LTW 4725-4770 | LTW 4770-4815 | LTW 4815-4860 | LTW 4860-4905 | LTW 4905-4950 | LTW 4950-4995 | LTW 4995-5040 | LTW 5040-5085 | LTW 5085-5130 | LTW 5130-5175 | LTW 5175-5220 | LTW 5220-5265 | LTW 5265-5310 | LTW 5310-5355 | LTW 5355-5400 | LTW 5400-5445 | LTW 5445-5490 | LTW 5490-5535 | LTW 5535-5580 | LTW 5580-5625 | LTW 5625-5670 | LTW 5670-5715 | LTW 5715-5760 | LTW 5760-5805 | LTW 5805-5850 | LTW 5850-5895 | LTW 5895-5940 | LTW 5940-5985 | LTW 5985-6030 | LTW 6030-6075 | LTW 6075-6120 | LTW 6120-6165 | LTW 6165-6210 | LTW 6210-6255 | LTW 6255-6300 | LTW 6300-6345 | LTW 6345-6390 | LTW 6390-6435 | LTW 6435-6480 | LTW 6480-6525 | LTW 6525-6570 | LTW 6570-6615 | LTW 6615-6660 | LTW 6660-6705 | LTW 6705-6750 | LTW 6750-6795 | LTW 6795-6840 | LTW 6840-6885 | LTW 6885-6930 | LTW 6930-6975 | LTW 6975-7020 | LTW 7020-7065 | LTW 7065-7110 | LTW 7110-7155 | LTW 7155-7200 | LTW 7200-7245 | LTW 7245-7290 | LTW 7290-7335 | LTW 7335-7380 | LTW 7380-7425 | LTW 7425-7470 | LTW 7470-7515 | LTW 7515-7560 | LTW 7560-7605 | LTW 7605-7650 | LTW 7650-7695 | LTW 7695-7740 | LTW 7740-7785 | LTW 7785-7830 | LTW 7830-7875 | LTW 7875-7920 | LTW 7920-7965 | LTW 7965-8010 | LTW 8010-8055 | LTW 8055-8100 | LTW 8100-8145 | LTW 8145-8190 | LTW 8190-8235 | LTW 8235-8280 | LTW 8280-8325 | LTW 8325-8370 | LTW 8370-8415 | LTW 8415-8460 | LTW 8460-8505 | LTW 8505-8550 | LTW 8550-8595 | LTW 8595-8640 | LTW 8640-8685 | LTW 8685-8730 | LTW 8730-8775 | LTW 8775-8820 | LTW 8820-8865 | LTW 8865-8910 | LTW 8910-8955 | LTW 8955-9000 | LTW 9000-9045 | LTW 9045-9090 | LTW 9090-9135 | LTW 9135-9180 | LTW 9180-9225 | LTW 9225-9270 | LTW 9270-9315 | LTW 9315-9360 | LTW 9360-9405 | LTW 9405-9450 | LTW 9450-9495 | LTW 9495-9540 | LTW 9540-9585 | LTW 9585-9630 | LTW 9630-9675 | LTW 9675-9720 | LTW 9720-9765 | LTW 9765-9810 | LTW 9810-9855 | LTW 9855-9900 | LTW 9900-9945 | LTW 9945-9990 | LTW 10000-10045 | LTW 10045-10090 | LTW 10090-10135 | LTW 10135-10180 | LTW 10180-10225 | LTW 10225-10270 | LTW 10270-10315 | LTW 10315-10360 | LTW 10360-10405 | LTW 10405-10450 | LTW 10450-10495 | LTW 10495-10540 | LTW 10540-10585 | LTW 10585-10630 | LTW 10630-10675 | LTW 10675-10720 | LTW 10720-10765 | LTW 10765-10810 | LTW 10810-10855 | LTW 10855-10900 | LTW 10900-10945 | LTW 10945-10990 | LTW 11000-11045 | LTW 11045-11090 | LTW 11090-11135 | LTW 11135-11180 | LTW 11180-11225 | LTW 11225-11270 | LTW 11270-11315 | LTW 11315-11360 | LTW 11360-11405 | LTW 11405-11450 | LTW 11450-11495 | LTW 11495-11540 | LTW 11540-11585 | LTW 11585-11630 | LTW 11630-11675 | LTW 11675-11720 | LTW 11720-11765 | LTW 11765-11810 | LTW 11810-11855 | LTW 11855-11900 | LTW 11900-11945 | LTW 11945-11990 | LTW 12000-12045 | LTW 12045-12090 | LTW 12090-12135 | LTW 12135-12180 | LTW 12180-12225 | LTW 12225-12270 | LTW 12270-12315 | LTW 12315-12360 | LTW 12360-12405 | LTW 12405-12450 | LTW 12450-12495 | LTW 12495-12540 | LTW 12540-12585 | LTW 12585-12630 | LTW 12630-12675 | LTW 12675-12720 | LTW 12720-12765 | LTW 12765-12810 | LTW 12810-12855 | LTW 12855-12900 | LTW 12900-12945 | LTW 12945-12990 | LTW 13000-13045 | LTW 13045-13090 | LTW 13090-13135 | LTW 13135-13180 | LTW 13180-13225 | LTW 13225-13270 | LTW 13270-13315 | LTW 13315-13360 | LTW 13360-13405 | LTW 13405-13450 | LTW 13450-13495 | LTW 13495-13540 | LTW 13540-13585 | LTW 13585-13630 | LTW 13630-13675 | LTW 13675-13720 | LTW 13720-13765 | LTW 13765-13810 | LTW 13810-13855 | LTW 13855-13900 | LTW 13900-13945 | LTW 13945-13990 | LTW 14000-14045 | LTW 14045-14090 | LTW 14090-14135 | LTW 14135-14180 | LTW 14180-14225 | LTW 14225-14270 | LTW 14270-14315 | LTW 14315-14360 | LTW 14360-14405 | LTW 14405-14450 | LTW 14450-14495 | LTW 14495-14540 | LTW 14540-14585 | LTW 14585-14630 | LTW 14630-14675 | LTW 14675-14720 | LTW 14720-14765 | LTW 14765-14810 | LTW 14810-14855 | LTW 14855-14900 | LTW 14900-14945 | LTW 14945-14990 | LTW 15000-15045 | LTW 15045-15090 | LTW 15090-15135 | LTW 15135-15180 | LTW 15180-15225 | LTW 15225-15270 | LTW 15270-15315 | LTW 15315-15360 | LTW 15360-15405 | LTW 15405-15450 | LTW 15450-15495 | LTW 15495-15540 | LTW 15540-15585 | LTW 15585-15630 | LTW 15630-15675 | LTW 15675-15720 | LTW 15720-15765 | LTW 15765-15810 | LTW 15810-15855 | LTW 15855-15900 | LTW 15900-15945 | LTW 15945-15990 | LTW 16000-16045 | LTW 16045-16090 | LTW 16090-16135 | LTW 16135-16180 | LTW 16180-16225 | LTW 16225-16270 | LTW 16270-16315 | LTW 16315-16360 | LTW 16360-16405 | LTW 16405-16450 | LTW 16450-16495 | LTW 16495-16540 | LTW 16540-16585 | LTW 16585-16630 | LTW 16630-16675 | LTW 16675-16720 | LTW 16720-16765 | LTW 16765-16810 | LTW 16810-16855 | LTW 16855-16900 | LTW 16900-16945 | LTW 16945-16990 | LTW 17000-17045 | LTW 17045-17090 | LTW 17090-17135 | LTW 17135-17180 | LTW 17180-17225 | LTW 17225-17270 | LTW 17270-17315 | LTW 17315-17360 | LTW 17360-17405 | LTW 17405-17450 | LTW 17450-17495 | LTW 17495-17540 | LTW 17540-17585 | LTW 17585-17630 | LTW 17630-17675 | LTW 17675-17720 | LTW 17720-17765 | LTW 17765-17810 | LTW 17810-17855 | LTW 17855-17900 | LTW 17900-17945 | LTW 17945-17990 | LTW 18000-18045 | LTW 18045-18090 | LTW 18090-18135 | LTW 18135-18180 | LTW 18180-18225 | LTW 18225-18270 | LTW 18270-18315 | LTW 18315-18360 | LTW 18360-18405 | LTW 18405-18450 | LTW 18450-18495 | LTW 18495-18540 | LTW 18540-18585 | LTW 18585-18630 | LTW 18630-18675 | LTW 18675-18720 | LTW 18720-18765 | LTW 18765-18810 | LTW 18810-18855 | LTW 18855-18900 | LTW 18900-18945 | LTW 18945-18990 | LTW 19000-19045 | LTW 19045-19090 | LTW 19090-19135 | LTW 19135-19180 | LTW 19180-19225 | LTW 19225-19270 | LTW 19270-19315 | LTW 19315-19360 | LTW 19360-19405 | LTW 19405-19450 | LTW 19450-19495 | LTW 19495-19540 | LTW 19540-19585 | LTW 19585-19630 | LTW 19630-19675 | LTW 19675-19720 | LTW 19720-19765 | LTW 19765-19810 | LTW 19810-19855 | LTW 19855-19900 | LTW 19900-19945 | LTW 19945-19990 | LTW 20000-20045 | LTW 20045-20090 | LTW 20090-20135 | LTW 20135-20180 | LTW 20180-20225 | LTW 20225-20270 | LTW 20270-20315 | LTW 20315-20360 | LTW 20360-20405 | LTW 20405-20450 | LTW 20450-20495 | LTW 20495-20540 | LTW 20540-20585 | LTW 20585-20630 | LTW 20630-20675 | LTW 20675-20720 | LTW 20720-20765 | LTW 20765-20810 | LTW 20810-20855 | LTW 20855-20900 | LTW 20900-20945 | LTW 20945-20990 | LTW 21000-21045 | LTW 21045-21090 | LTW 21090-21135 | LTW 21135-21180 | LTW 21180-21225 | LTW 21225-21270 | LTW 21270-21315 | LTW 21315-21360 | LTW 21360-21405 | LTW 21405-21450 | LTW 21450-21495 | LTW 21495-21540 | LTW 21540-21585 | LTW 21585-21630 | LTW 21630-21675 | LTW 21675-21720 | LTW 21720-21765 | LTW 21765-21810 | LTW 21810-21855 | LTW 21855-21900 | LTW 21900-21945 | LTW 21945-21990 | LTW 22000-22045 | LTW 22045-22090 | LTW 22090-22135 | LTW 22135-22180 | LTW 22180-22225 | LTW 22225-22270 | LTW 22270-22315 | LTW 22315-22360 | LTW 22360-22405 | LTW 22405-22450 | LTW 22450-22495 | LTW 22495-22540 | LTW 22540-22585 | LTW 22585-22630 | LTW 22630-22675 | LTW 22675-22720 | LTW 22720-22765 | LTW 22765-22810 | LTW 22810-22855 | LTW 22855-22900 | LTW 22900-22945 | LTW 22945-22990 | LTW 23000-23045 | LTW 23045-23090 | LTW 23090-23135 | LTW 23135-23180 | LTW 23180-23225 | LTW 23225-23270 | LTW 23270-23315 | LTW 23315-23360 | LTW 23360-23405 | LTW 23405-23450 | LTW 23450-23495 | LTW 23495-23540 | LTW 23540-23585 | LTW 23585-23630 | LTW 23630-23675 | LTW 23675-23720 | LTW 23720-23765 | LTW 23765-23810 | LTW 23810-23855 | LTW 23855-23900 | LTW 23900-23945 | LTW 23945-23990 | LTW 24000-24045 | LTW 24045-24090 | LTW 24090-24135 | LTW 24135-24180 | LTW 24180-24225 | LTW 24225-24270 | LTW 24270-24315 | LTW 24315-24360 | LTW 24360-24405 | LTW 24405-24450 | LTW 24450-24495 | LTW 24495-24540 | LTW 24540-24585 | LTW 24585-24630 | LTW 24630-24675 | LTW 24675-24720 | LTW 24720-24765 | LTW 24765-24810 | LTW 24810-24855 | LTW 24855-24900 | LTW 24900-24945 | LTW 24945-24990 | LTW 25000-25045 | LTW 25045-25090 | LTW 25090-25135 | LTW 25135-25180 | LTW 25180-25225 | LTW 25225-25270 | LTW 25270-25315 | LTW 25315-25360 | LTW 25360-25405 | LTW 25405-25450 | LTW 25450-25495 | LTW 25495-25540 | LTW 25540-25585 | LTW 25585-25630 | LTW 25630-25675 | LTW 25675-25720 | LTW 25720-25765 | LTW 25765-25810 | LTW 25810-25855 | LTW 25855-25900 | LTW 25900-25945 | LTW 25945-25990 | LTW 26000-26045 | LTW 26045-26090 | LTW 26090-26135 | LTW 26135-26180 | LTW 26180-26225 | LTW 26225-26270 | LTW 26270-26315 | LTW 26315-26360 | LTW 26360-26405 | LTW 26405-26450 | LTW 26450-26495 | LTW 26495-26540 | LTW 26540-26585 | LTW 26585-26630 | LTW 26630-26675 | LTW 26675-26720 | LTW 26720-26765 | LTW 26765-26810 | LTW 26810-26855 | LTW 26855-26900 | LTW 26900-26945 | LTW 26945-26990 | LTW 27000-27045 | LTW 27045-27090 | LTW 27090-27135 | LTW 27135-27180 | LTW 27180-27225 | LTW 27225-27270 | LTW 27270-27315 | LTW 27315-27360 | LTW 27360-27405 | LTW 27405-27450 | LTW 27450-27495 | LTW 27495-27540 | LTW 27540-27585 | LTW 27585-27630 | LTW 27630-27675 | LTW 27675-27720 | LTW 27720-27765 | LTW 27765-27810 | LTW 27810-27855 | LTW 27855-27900 | LTW 27900-27945 | LTW 27945-27990 | LTW 28000-28045 | LTW 28045-28090 | LTW 28090-28135 | LTW 28135-28180 | LTW 28180-28225 | LTW 28225-28270 | LTW 28270-28315 | LTW 28315-28360 | LTW 28360-28405 | LTW 28405-28450 | LTW 28450-28495 | LTW 28495-28540 | LTW 28540-28585 | LTW 28585-28630 | LTW 28630-28675 | LTW 28675-28720 | LTW 28720-28765 | LTW 28765-28810 | LTW 28810-28855 | LTW 28855-28900 | LTW 28900-28945 | LTW 28945-28990 | LTW 29000-29045 | LTW 29045-29090 | LTW 29090-29135 | LTW 29135-29180 | LTW 29180-29225 | LTW 29225-29270 | LTW 29270-29315 | LTW 29315-29360 | LTW 29360-29405 | LTW 29405-29450 | LTW 29450-29495 | LTW 29495-29540 | LTW 29540-29585 | LTW 29585-29630 | LTW 29630-29675 | LTW 29675-29720 | LTW 29720-29765 | LTW 29765-29810 | LTW 29810-29855 | LTW 29855-29900 | LTW 29900-29945 | LTW 29945-29990 | LTW 30000-30045 | LTW 30045-30090 | LTW 30090-30135 | LTW 30135-30180 | LTW 30180-30225 | LTW 30225-30270 | LTW 30270-30315 | LTW 30315-30360 | LT |
|----------|-------|-------|-------------|----------------------|-----------|---------------|-----|---------------|---------|---------|---------------|-----|------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|-------------|--------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|---------------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| Deal                     | AMSI 2005-R5     |              |               |
|--------------------------|------------------|--------------|---------------|
| Date                     | 06/01/05         |              |               |
| Deal Size                | 1,500,000,322.38 |              |               |
| Other DEAL INFO          |                  |              |               |
| Lead                     |                  |              |               |
| Originator[s]            | seller           |              |               |
| Servicer[s]              | servicer         |              |               |
| Raters                   |                  |              |               |
| POOL SUMMARY DATA        |                  |              |               |
| Agency Conforming        |                  |              |               |
| Non Conforming           |                  |              |               |
| Prefunding (if any)      |                  |              |               |
| No of Loans              | 9,308            |              |               |
| Average Orig Loan Size   | 161,274.65       |              |               |
| WAC                      | 8.032            |              |               |
| WA LTV                   | 77.15            |              |               |
| % First Lien             | 100.00%          |              |               |
| % Owner Occ              | 98.04%           |              |               |
| % Purchase               | 1.28%            |              |               |
| % Cash out               | 94.50%           |              |               |
| % Full Doc               | 74.91%           |              |               |
| % Reduced/Streamline Doc | 13.18%           |              |               |
| % Stated Income          | 11.91%           |              |               |
| % No docs                | 0.00%            |              |               |
| WA FICO                  | 613              |              |               |
| FICO Range               | 500              | 810          |               |
| Mortgage Indices         |                  |              |               |
| Floating Rate Mortgages  | 80.00%           |              |               |
| Fixed Rate               | 20.00%           |              |               |
| 2/28 Float               | 71.91%           |              |               |
| 3/27 Float               | 8.09%            |              |               |
| 5/25 Float               | 0.00%            |              |               |
| IO Mortgages             | 8.89%            |              |               |
| ORIG LOAN SIZE           |                  |              |               |
| Loans < 100k             | 14.80%           | Ave FICO 593 | Ave LTV 72.62 |
| Loans < 75k              | 5.24%            | 588          | 68.76         |
| Loans > 350k             | 14.87%           | 636          | 79.29         |
| Loans > 500k             | 4.08%            | 660          | 78.34         |
| Loans > 750k             | 0.00%            | 0            | 0.00          |
| Income Strats            |                  |              |               |
| Average DTI              | 40.23            | Ave FICO 613 | Ave LTV 77.15 |
| DTI 40-45%               | 22.63%           | 617          | 78.06         |
| DTI 45-50%               | 31.40%           | 615          | 79.34         |
| DTI 50-55%               | 6.61%            | 571          | 73.99         |
| DTI > 55%                | 0.00%            | 0            | 0.00          |
| GEOGRAPHIC               |                  |              |               |
| California               | 17.32%           |              |               |
| North California         | 6.69%            |              |               |
| South California         | 10.62%           |              |               |
| Florida                  | 11.95%           |              |               |
| Illinois                 | 2.75%            |              |               |
| Michigan                 | 3.61%            |              |               |
| Texas                    | 4.75%            |              |               |
| Colorado                 | 0.90%            |              |               |
| New York                 | 8.08%            |              |               |
| New Jersey               | 5.50%            |              |               |
| Virginia                 | 0.00%            |              |               |
| Washington               | 2.18%            |              |               |
| Mass                     | 2.61%            |              |               |

|                            |
|----------------------------|
| Property Type              |
| Single Prop/Townhouse      |
| PUD                        |
| 2-4 Family                 |
| Condo                      |
| MH                         |
| FICO                       |
| Fico < 600                 |
| Fico < 580                 |
| Fico < 560                 |
| Below 520                  |
| 521 - 540                  |
| 541 - 560                  |
| 561 - 580                  |
| 581 - 600                  |
| 601 - 620                  |
| 621 - 640                  |
| 641 - 660                  |
| 661 - 680                  |
| 681 - 700                  |
| 701-720                    |
| 721 - 740                  |
| Above 740                  |
| LTV                        |
| <=50                       |
| 50.01-55                   |
| 55.01-60                   |
| 60.01-65                   |
| 65.01-70                   |
| 70.01-75                   |
| 75.01-80                   |
| 80.01-85                   |
| 85.01-90                   |
| 90.01-95                   |
| 95.01-100                  |
| > 100%                     |
| > 80%                      |
| > 90%                      |
| Average Seasoning          |
| % > 3 months               |
| mortgage insurance if any  |
| MI providers               |
| excess spread - ave 1st yr |
| DELINQUENCIES              |
| 30-59 day past             |

85.55%  
5.27%  
4.61%  
3.07%  
1.50%

| Ave.FICO | Ave.LTV |
|----------|---------|
| 559      | 74.41   |
| 549      | 73.60   |
| 536      | 72.04   |
| 510      | 64.25   |
| 531      | 71.36   |
| 552      | 75.38   |
| 570      | 76.34   |
| 591      | 77.09   |
| 610      | 78.35   |
| 630      | 80.25   |
| 650      | 79.54   |
| 669      | 78.69   |
| 689      | 80.34   |
| 710      | 78.48   |
| 730      | 77.63   |
| 762      | 75.40   |
| Ave.FICO | Ave.LTV |
| 604      | 38.55   |
| 603      | 52.95   |
| 583      | 58.28   |
| 602      | 63.06   |
| 606      | 68.05   |
| 588      | 73.75   |
| 624      | 78.72   |
| 608      | 83.76   |
| 630      | 89.10   |
| 704      | 94.15   |
| 0        | 0.00    |
| 0        | 0.00    |
| 624      | 87.21   |
| 704      | 94.15   |

0.9  
1.21%  
0.00%  
  
  
0  
0.00%

|           |            |
|-----------|------------|
| Deal Name | AMSI 05-R5 |
|-----------|------------|

|                         | ARM           | FRM         | Total/Avg.    |
|-------------------------|---------------|-------------|---------------|
| Percentage Bal          | 80.00%        | 20.00%      |               |
| Deal Balance            | 1,200,000,265 | 300,000,058 | 1,500,000,322 |
| All-in Severity         |               |             |               |
| WAM                     | 357           | 337         | 353           |
| WALA                    | 1             | 1           | 1             |
| WAC                     | 8.23%         | 7.24%       | 8.0324%       |
| Lag                     |               |             |               |
| CLTV (incl silent 2nds) | 77.64%        | 76.46%      | 77.41%        |
| Loan Balance            | 160,192       | 165,107     | 161,152       |
| Non-Full Doc %          | 13.44%        | 5.77%       | 11.91%        |
| DTI                     | 40.64%        | 38.56%      | 40.23%        |
| IO %                    | 9.73%         | 5.53%       | 8.89%         |
| Second Lien %           | 0.00%         | 0.00%       | 0.00%         |
| Silent Seconds %        | 1.39%         | 1.54%       | 1.42%         |
| FICO                    |               |             |               |
| 1st Quartile            | 557           | 626         | 562           |
| 2nd Quartile            | 592           | 661         | 604           |
| 3rd Quartile            | 630           | 693         | 645           |
| 4th Quartile            | 802           | 810         | 810           |
| Property Type           |               |             |               |
| Single Family %         | 85.50%        | 85.73%      | 85.55%        |
| PUD %                   | 5.23%         | 6.15%       | 5.27%         |
| 2-4 Unit %              | 4.22%         | 5.43%       | 4.61%         |
| Condo %                 | 3.17%         | 2.68%       | 3.07%         |
| Townhouse %             | 0.00%         | 0.00%       | 0.00%         |
| Other %                 | 1.87%         | 0.00%       | 1.50%         |
| Occupancy Type          |               |             |               |
| Owner Occupied          | 98.10%        | 97.83%      | 98.04%        |
| 2nd Home                | 0.46%         | 0.61%       | 0.49%         |
| Investor Prop           | 1.44%         | 1.56%       | 1.47%         |
| Loan Purpose            |               |             |               |
| Purchase                | 1.35%         | 0.97%       | 1.28%         |
| Cash Out                | 95.15%        | 91.91%      | 94.50%        |
| Rate Reduction          | 3.50%         | 7.12%       | 4.22%         |

|           |            |
|-----------|------------|
| Deal Name | AMSI 05-R5 |
|-----------|------------|

|                         | ARM           | FRM         | Total/Avg.    |
|-------------------------|---------------|-------------|---------------|
| Percentage Bal.         | 80.00%        | 20.00%      |               |
| Deal Balance            | 1,200,000,265 | 300,000,058 | 1,500,000,322 |
| All-in Severity         |               |             |               |
| WAM                     | 357           | 337         | 353           |
| WALA                    | 1             | 1           | 1             |
| WAC                     | 8.23%         | 7.24%       | 8.0324%       |
| Lag                     |               |             |               |
| CLTV (incl silent 2nds) | 77.64%        | 76.46%      | 77.41%        |
| Loan Balance            | 160,192       | 165,107     | 161,152       |
| Non-Full Doc %          | 27.68%        | 14.74%      | 25.09%        |
| DTI                     | 40.64%        | 38.56%      | 40.23%        |
| IO %                    | 9.73%         | 5.53%       | 8.89%         |
| Second Lien %           | 0.00%         | 0.00%       | 0.00%         |
| Silent Seconds %        | 1.39%         | 1.54%       | 1.42%         |
| FICO                    |               |             |               |
| 1st Quartile            | 534           | 584         | 538           |
| 2nd Quartile            | 574           | 644         | 582           |
| 3rd Quartile            | 611           | 674         | 625           |
| 4th Quartile            | 660           | 727         | 683           |
| Property Type           |               |             |               |
| Single Family %         | 85.50%        | 85.73%      | 85.55%        |
| PUD %                   | 5.23%         | 5.43%       | 5.27%         |
| 2-4 Unit %              | 4.22%         | 6.15%       | 4.61%         |
| Condo %                 | 3.17%         | 2.68%       | 3.07%         |
| Townhouse %             | 0.00%         | 0.00%       | 0.00%         |
| Other %                 | 1.87%         | 0.00%       | 1.50%         |
| Occupancy Type          |               |             |               |
| Owner Occupied          | 98.10%        | 97.83%      | 98.04%        |
| 2nd Home                | 0.46%         | 0.61%       | 0.49%         |
| Investor Prop           | 1.44%         | 1.56%       | 1.47%         |
| Loan Purpose            |               |             |               |
| Purchase                | 1.35%         | 0.97%       | 1.28%         |
| Cash Out                | 95.15%        | 91.91%      | 94.50%        |
| Rate-Reduction          | 3.50%         | 7.12%       | 4.22%         |

|                          |                  |          |         |
|--------------------------|------------------|----------|---------|
| Deal                     | AMSI 2005-R5     |          |         |
| Date                     | 06/01/05         |          |         |
| Deal Size                | 1,500,000,322.38 |          |         |
| Other DEAL INFO          |                  |          |         |
| Lead                     |                  |          |         |
| Originator[s]            | seller           |          |         |
| Servicer[s]              | servicer         |          |         |
| Raters                   |                  |          |         |
| POOL SUMMARY DATA        |                  |          |         |
| Agency Conforming        |                  |          |         |
| Non Conforming           |                  |          |         |
| Prefunding (if any)      |                  |          |         |
| No of Loans              | 9,308            |          |         |
| Average Orig Loan Size   | 161,274.65       |          |         |
| WAC                      | 8.032            |          |         |
| WA LTV                   | 77.15            |          |         |
| % First Lien             | 100.00%          |          |         |
| % Owner Occ              | 98.04%           |          |         |
| % Purchase               | 1.28%            |          |         |
| % Cash out               | 98.72%           |          |         |
| % Full Doc               | 74.91%           |          |         |
| % Reduced/Streamline Doc | 13.18%           |          |         |
| % Stated Income          | 11.91%           |          |         |
| % No docs                | 0.00%            |          |         |
| WA FICO                  | 613              |          |         |
| FICO Range               | 500              | 810      |         |
| Mortgage Indices         |                  |          |         |
| Floating Rate Mortgages  | 80.00%           |          |         |
| Fixed Rate               | 20.00%           |          |         |
| 2/28 Float               | 71.91%           |          |         |
| 3/27 Float               | 8.09%            |          |         |
| 5/25 Float               | 0.00%            |          |         |
| IO Mortgages             | 8.89%            |          |         |
| ORIG LOAN SIZE           |                  | Ave FICO | Ave LTV |
| Loans < 100k             | 14.80%           | 593      | 72.62   |
| Loans < 75k              | 5.24%            | 588      | 68.76   |
| Loans > 350k             | 14.87%           | 636      | 79.29   |
| Loans > 500k             | 4.08%            | 660      | 78.34   |
| Loans > 750k             | 0.00%            | 0        | 0.00    |
| Income Strats            |                  | Ave FICO | Ave LTV |
| Average DTI              | 40.23            | 613      | 77.15   |
| DTI 40-45%               | 22.63%           | 617      | 78.06   |
| DTI 45-50%               | 31.40%           | 615      | 79.34   |
| DTI 50-55%               | 6.61%            | 571      | 73.99   |
| DTI > 55%                | 0.00%            | 0        | 0.00    |
| GEOGRAPHIC               |                  |          |         |
| California               | 17.32%           |          |         |
| North California         | 6.69%            |          |         |
| South California         | 10.62%           |          |         |
| Florida                  | 11.95%           |          |         |
| Illinois                 | 2.75%            |          |         |
| Michigan                 | 3.61%            |          |         |
| Texas                    | 4.75%            |          |         |
| Colorado                 | 0.90%            |          |         |
| New York                 | 8.08%            |          |         |
| New Jersey               | 5.50%            |          |         |
| Virginia                 | 0.00%            |          |         |
| Washington               | 2.18%            |          |         |
| Mass                     | 2.61%            |          |         |

|                            |        |          |         |
|----------------------------|--------|----------|---------|
| Property Type              |        |          |         |
| Single Prop/Townhouse      | 85.55% |          |         |
| PUD                        | 5.27%  |          |         |
| 2-4 Family                 | 4.61%  |          |         |
| Condo                      | 3.07%  |          |         |
| MH                         | 1.50%  |          |         |
| FICO                       |        | Ave.FICO | Ave.LTV |
| Fico < 600                 | 41.34% | 559      | 74.41   |
| Fico < 580                 | 31.01% | 549      | 73.60   |
| Fico < 560                 | 19.53% | 536      | 72.04   |
| Below 520                  | 3.44%  | 510      | 64.25   |
| 521 - 540                  | 6.75%  | 531      | 71.36   |
| 541 - 560                  | 9.52%  | 552      | 75.38   |
| 561 - 580                  | 11.58% | 570      | 76.34   |
| 581 - 600                  | 10.48% | 591      | 77.09   |
| 601 - 620                  | 12.46% | 610      | 78.35   |
| 621 - 640                  | 12.97% | 630      | 80.25   |
| 641 - 660                  | 12.41% | 650      | 79.54   |
| 661 - 680                  | 8.88%  | 669      | 78.69   |
| 681 - 700                  | 4.17%  | 689      | 80.34   |
| 701-720                    | 2.69%  | 710      | 78.48   |
| 721 - 740                  | 1.91%  | 730      | 77.63   |
| Above 740                  | 2.36%  | 762      | 75.40   |
| LTV                        |        | Ave.FICO | Ave.LTV |
| <=50                       | 4.98%  | 604      | 38.55   |
| 50.01-55                   | 2.06%  | 603      | 52.95   |
| 55.01-60                   | 4.08%  | 583      | 58.28   |
| 60.01-65                   | 4.34%  | 602      | 63.06   |
| 65.01-70                   | 6.21%  | 606      | 68.05   |
| 70.01-75                   | 14.76% | 588      | 73.75   |
| 75.01-80                   | 17.91% | 624      | 78.72   |
| 80.01-85                   | 17.09% | 608      | 83.76   |
| 85.01-90                   | 27.62% | 630      | 89.10   |
| 90.01-95                   | 0.94%  | 704      | 94.15   |
| 95.01-100                  | 0.00%  | 0        | 0.00    |
| > 100%                     | 0.00%  | 0        | 0.00    |
| > 80%                      | 45.64% | 624      | 87.21   |
| > 90%                      | 0.94%  | 704      | 94.15   |
| Average Seasoning          | 0.9    |          |         |
| % > 3 months               | 1.21%  |          |         |
| mortgage insurance if any  | 0.00%  |          |         |
| MI providers               |        |          |         |
| excess spread - ave 1st yr |        |          |         |
| DELINQUENCIES              | 0      |          |         |
| 30-59 day past             | 0.00%  |          |         |

| LTV Range     | Balance          | Count | WA<br>Coupon | WA<br>Margin | WA Loan<br>Age | WA LTV | WA FICO | % Full<br>Doc | % Cashout | % Primary<br>Residence | % With<br>PP | % MI | Effective<br>LTV after<br>MI<br>coverage | % CA  |
|---------------|------------------|-------|--------------|--------------|----------------|--------|---------|---------------|-----------|------------------------|--------------|------|------------------------------------------|-------|
| 0.01 - 50.00  | 74,774,239.47    | 635   | 8.04         | 6.04         | 0.8            | 38.6   | 604     | 70.6%         | 96.5%     | 96.9%                  | 55.4%        | 0.0% | 38.6                                     | 25.4% |
| 50.01 - 55.00 | 30,940,118.23    | 223   | 7.93         | 6.15         | 0.8            | 52.9   | 603     | 67.8%         | 99.7%     | 98.4%                  | 58.8%        | 0.0% | 52.9                                     | 24.0% |
| 55.01 - 60.00 | 61,188,025.31    | 428   | 8.29         | 6.29         | 0.9            | 58.3   | 583     | 76.1%         | 95.8%     | 97.3%                  | 57.9%        | 0.0% | 58.3                                     | 26.7% |
| 60.01 - 65.00 | 65,067,223.48    | 427   | 8.00         | 6.07         | 0.9            | 63.1   | 602     | 65.8%         | 96.7%     | 99.2%                  | 59.2%        | 0.0% | 63.1                                     | 25.8% |
| 65.01 - 70.00 | 93,203,737.89    | 557   | 7.93         | 6.00         | 0.9            | 68.0   | 606     | 64.6%         | 94.9%     | 98.0%                  | 56.1%        | 0.0% | 68.0                                     | 23.3% |
| 70.01 - 75.00 | 221,562,546.70   | 1454  | 8.46         | 6.22         | 0.9            | 73.7   | 588     | 69.4%         | 95.4%     | 97.5%                  | 55.8%        | 0.0% | 73.7                                     | 14.7% |
| 75.01 - 80.00 | 268,647,170.53   | 1614  | 7.69         | 5.79         | 0.9            | 78.7   | 624     | 72.5%         | 92.3%     | 97.4%                  | 50.9%        | 0.0% | 78.7                                     | 17.3% |
| 80.01 - 85.00 | 256,343,354.73   | 1511  | 8.27         | 5.90         | 0.8            | 83.8   | 608     | 75.4%         | 96.2%     | 98.3%                  | 64.1%        | 0.0% | 83.8                                     | 17.7% |
| 85.01 - 90.00 | 414,239,156.21   | 2381  | 7.89         | 5.68         | 0.8            | 89.1   | 630     | 83.2%         | 93.5%     | 98.7%                  | 65.7%        | 0.0% | 89.1                                     | 12.9% |
| 90.01 - 95.00 | 14,034,749.83    | 78    | 7.63         | 4.96         | 0.8            | 94.1   | 704     | 99.2%         | 82.3%     | 100.0%                 | 78.7%        | 0.0% | 94.1                                     | 4.7%  |
| Total:        | 1,500,000,322.38 | 9308  | 8.03         | 5.91         | 0.9            | 77.1   | 613     | 74.9%         | 94.5%     | 98.0%                  | 59.6%        | 0.0% | 77.1                                     | 17.3% |

## FIXED RATE

| LTV Range     | Balance        | Count | WA<br>Coupon | WA<br>Margin | WA Loan<br>Age | WA LTV | WA FICO | % Full<br>Doc | % Cashout | % Primary<br>Residence | % With<br>PP | % MI | Effective<br>LTV after<br>MI<br>coverage | % CA  |
|---------------|----------------|-------|--------------|--------------|----------------|--------|---------|---------------|-----------|------------------------|--------------|------|------------------------------------------|-------|
| 0.01 - 50.00  | 23,032,601.59  | 187   | 7.48         | 0.00         | 1.1            | 37.9   | 654     | 78.5%         | 91.9%     | 97.4%                  | 76.3%        | 0.0% | 37.9                                     | 25.3% |
| 50.01 - 55.00 | 7,948,293.98   | 56    | 7.12         | 0.00         | 1.2            | 52.9   | 682     | 79.9%         | 98.8%     | 98.5%                  | 76.6%        | 0.0% | 52.9                                     | 10.8% |
| 55.01 - 60.00 | 10,525,734.46  | 65    | 7.14         | 0.00         | 1.1            | 57.7   | 661     | 86.3%         | 87.7%     | 92.1%                  | 78.0%        | 0.0% | 57.7                                     | 26.6% |
| 60.01 - 65.00 | 12,727,230.33  | 78    | 7.19         | 0.00         | 1.2            | 62.9   | 664     | 73.2%         | 95.1%     | 100.0%                 | 69.3%        | 0.0% | 62.9                                     | 9.7%  |
| 65.01 - 70.00 | 16,144,665.88  | 85    | 6.85         | 0.00         | 1.4            | 67.8   | 674     | 81.6%         | 91.6%     | 97.2%                  | 78.2%        | 0.0% | 67.8                                     | 24.8% |
| 70.01 - 75.00 | 33,939,151.60  | 208   | 7.36         | 0.00         | 1.3            | 73.5   | 657     | 85.3%         | 95.0%     | 99.2%                  | 77.0%        | 0.0% | 73.5                                     | 16.2% |
| 75.01 - 80.00 | 60,128,765.35  | 365   | 7.08         | 0.00         | 1.2            | 78.5   | 669     | 85.3%         | 92.3%     | 97.7%                  | 64.4%        | 0.0% | 78.5                                     | 16.6% |
| 80.01 - 85.00 | 42,542,784.42  | 241   | 7.39         | 0.00         | 1.1            | 83.2   | 662     | 84.5%         | 94.0%     | 98.5%                  | 81.5%        | 0.0% | 83.2                                     | 19.0% |
| 85.01 - 90.00 | 85,915,524.94  | 489   | 7.24         | 0.00         | 1.2            | 88.8   | 671     | 89.1%         | 90.2%     | 97.4%                  | 77.4%        | 0.0% | 88.8                                     | 9.1%  |
| 90.01 - 95.00 | 7,095,305.33   | 43    | 7.45         | 0.00         | 1.2            | 93.9   | 709     | 100.0%        | 74.7%     | 100.0%                 | 84.3%        | 0.0% | 93.9                                     | 0.0%  |
| Total:        | 300,000,057.88 | 1817  | 7.24         | 0.00         | 1.2            | 76.2   | 667     | 85.3%         | 91.9%     | 97.8%                  | 75.1%        | 0.0% | 76.2                                     | 15.4% |

| LTV Range     | Balance          | Count | WA<br>Coupon | WA<br>Margin | WA Loan<br>Age | WA LTV | WA FICO | % Full<br>Doc | % Cashout | %<br>Primary<br>Residen<br>ce | % With<br>PP | % MI | Effective<br>LTV after<br>MI<br>coverag<br>e | % CA  |
|---------------|------------------|-------|--------------|--------------|----------------|--------|---------|---------------|-----------|-------------------------------|--------------|------|----------------------------------------------|-------|
| 0.01 - 50.00  | 45,025,743.79    | 389   | 8.33         | 6.10         | 0.7            | 38.8   | 580     | 66.6%         | 98.3%     | 96.8%                         | 42.6%        | 0.0% | 38.8                                         | 24.3% |
| 50.01 - 55.00 | 21,096,663.89    | 149   | 8.22         | 6.15         | 0.7            | 53.0   | 575     | 61.7%         | 100.0%    | 98.2%                         | 50.2%        | 0.0% | 53.0                                         | 28.4% |
| 55.01 - 60.00 | 45,724,179.13    | 327   | 8.56         | 6.31         | 0.8            | 58.4   | 565     | 74.7%         | 97.5%     | 98.8%                         | 50.1%        | 0.0% | 58.4                                         | 24.9% |
| 60.01 - 65.00 | 46,940,457.26    | 310   | 8.25         | 6.09         | 0.9            | 63.1   | 585     | 63.8%         | 97.7%     | 99.0%                         | 54.1%        | 0.0% | 63.1                                         | 29.8% |
| 65.01 - 70.00 | 69,531,536.48    | 420   | 8.18         | 6.03         | 0.8            | 68.0   | 591     | 59.5%         | 96.2%     | 98.2%                         | 49.6%        | 0.0% | 68.0                                         | 23.6% |
| 70.01 - 75.00 | 171,904,050.65   | 1136  | 8.70         | 6.23         | 0.9            | 73.8   | 575     | 65.3%         | 95.3%     | 97.1%                         | 48.5%        | 0.0% | 73.8                                         | 14.8% |
| 75.01 - 80.00 | 189,097,370.33   | 1121  | 7.89         | 5.82         | 0.8            | 78.8   | 610     | 68.7%         | 91.9%     | 97.3%                         | 44.6%        | 0.0% | 78.8                                         | 18.1% |
| 80.01 - 85.00 | 191,616,296.67   | 1136  | 8.49         | 5.92         | 0.8            | 83.9   | 596     | 73.0%         | 96.6%     | 98.3%                         | 57.2%        | 0.0% | 83.9                                         | 17.3% |
| 85.01 - 90.00 | 292,032,008.23   | 1674  | 8.11         | 5.70         | 0.7            | 89.2   | 619     | 81.5%         | 94.4%     | 99.0%                         | 60.0%        | 0.0% | 89.2                                         | 13.6% |
| 90.01 - 95.00 | 5,630,866.71     | 29    | 7.81         | 4.98         | 0.6            | 94.3   | 698     | 98.0%         | 87.7%     | 100.0%                        | 70.6%        | 0.0% | 94.3                                         | 11.8% |
| Total:        | 1,078,599,173.14 | 6691  | 8.27         | 5.93         | 0.8            | 77.4   | 599     | 71.8%         | 95.1%     | 98.1%                         | 52.8%        | 0.0% | 77.4                                         | 17.8% |

ARM 327

| LTV Range     | Balance        | Count | WA<br>Coupon | WA<br>Margin | WA Loan<br>Age | WA LTV | WA FICO | % Full<br>Doc | % Cashout | %<br>Primary<br>Residen<br>ce | % With<br>PP | % MI | Effective<br>LTV after<br>MI<br>coverag<br>e | % CA  |
|---------------|----------------|-------|--------------|--------------|----------------|--------|---------|---------------|-----------|-------------------------------|--------------|------|----------------------------------------------|-------|
| 0.01 - 50.00  | 6,715,894.09   | 59    | 8.01         | 5.67         | 0.7            | 39.5   | 593     | 70.4%         | 100.0%    | 95.8%                         | 69.4%        | 0.0% | 39.5                                         | 33.4% |
| 50.01 - 55.00 | 1,895,160.36   | 18    | 8.12         | 6.06         | 0.6            | 53.1   | 591     | 86.0%         | 100.0%    | 100.0%                        | 79.2%        | 0.0% | 53.1                                         | 30.2% |
| 55.01 - 60.00 | 4,938,111.72   | 36    | 8.25         | 6.09         | 0.7            | 58.1   | 579     | 66.8%         | 97.8%     | 93.6%                         | 87.6%        | 0.0% | 58.1                                         | 44.5% |
| 60.01 - 65.00 | 5,399,535.89   | 39    | 7.78         | 5.90         | 0.9            | 63.3   | 601     | 66.5%         | 92.2%     | 98.9%                         | 79.4%        | 0.0% | 63.3                                         | 29.3% |
| 65.01 - 70.00 | 7,527,535.53   | 52    | 7.84         | 5.78         | 0.7            | 68.6   | 599     | 74.6%         | 90.4%     | 98.2%                         | 68.1%        | 0.0% | 68.6                                         | 17.4% |
| 70.01 - 75.00 | 15,719,344.45  | 110   | 8.17         | 6.03         | 0.7            | 73.5   | 588     | 79.9%         | 97.5%     | 98.6%                         | 89.9%        | 0.0% | 73.5                                         | 10.6% |
| 75.01 - 80.00 | 19,421,034.85  | 128   | 7.63         | 5.53         | 0.7            | 78.4   | 621     | 69.5%         | 95.6%     | 97.5%                         | 70.0%        | 0.0% | 78.4                                         | 12.0% |
| 80.01 - 85.00 | 22,184,273.64  | 134   | 8.02         | 5.79         | 0.7            | 83.3   | 614     | 78.1%         | 96.8%     | 97.3%                         | 90.1%        | 0.0% | 83.3                                         | 18.8% |
| 85.01 - 90.00 | 36,291,623.04  | 218   | 7.70         | 5.49         | 0.5            | 88.9   | 630     | 82.9%         | 93.6%     | 99.2%                         | 84.2%        | 0.0% | 88.9                                         | 15.6% |
| 90.01 - 95.00 | 1,308,577.79   | 6     | 7.80         | 4.85         | 0.2            | 95.0   | 710     | 100.0%        | 100.0%    | 100.0%                        | 82.9%        | 0.0% | 95.0                                         | 0.0%  |
| Total:        | 121,401,091.36 | 800   | 7.87         | 5.69         | 0.6            | 77.3   | 613     | 77.1%         | 95.4%     | 98.0%                         | 81.8%        | 0.0% | 77.3                                         | 17.9% |

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| LTV Range     | Balance          | Count | WA<br>Coupon | WA<br>Margin | WA Loan<br>Age | WA LTV | WA FICO | % Full<br>Doc | %<br>Cashout | %<br>Primary<br>Residen<br>ce | % With<br>PP | % MI | Effective<br>LTV after<br>MI<br>coverag<br>e | % CA  |
|---------------|------------------|-------|--------------|--------------|----------------|--------|---------|---------------|--------------|-------------------------------|--------------|------|----------------------------------------------|-------|
| 0.01 - 50.00  | 74,774,239.47    | 635   | 8.04         | 6.04         | 0.8            | 38.6   | 604     | 0.0%          | 0.0%         | 0.0%                          | 55.4%        | 0.0% | 38.6                                         | 25.4% |
| 50.01 - 55.00 | 30,940,118.23    | 223   | 7.93         | 6.15         | 0.8            | 52.9   | 603     | 0.0%          | 0.0%         | 0.0%                          | 58.8%        | 0.0% | 52.9                                         | 24.0% |
| 55.01 - 60.00 | 61,188,025.31    | 428   | 8.29         | 6.29         | 0.9            | 58.3   | 583     | 0.0%          | 0.0%         | 0.0%                          | 57.9%        | 0.0% | 58.3                                         | 26.7% |
| 60.01 - 65.00 | 65,067,223.48    | 427   | 8.00         | 6.07         | 0.9            | 63.1   | 602     | 0.0%          | 0.0%         | 0.0%                          | 59.2%        | 0.0% | 63.1                                         | 25.8% |
| 65.01 - 70.00 | 93,203,737.89    | 557   | 7.93         | 6.00         | 0.9            | 68.0   | 606     | 0.0%          | 0.0%         | 0.0%                          | 56.1%        | 0.0% | 68.0                                         | 23.3% |
| 70.01 - 75.00 | 221,562,546.70   | 1454  | 8.46         | 6.22         | 0.9            | 73.7   | 588     | 0.0%          | 0.0%         | 0.0%                          | 55.8%        | 0.0% | 73.7                                         | 14.7% |
| 75.01 - 80.00 | 268,647,170.53   | 1614  | 7.69         | 5.79         | 0.9            | 78.7   | 624     | 0.0%          | 0.0%         | 0.0%                          | 50.9%        | 0.0% | 78.7                                         | 17.3% |
| 80.01 - 85.00 | 256,343,354.73   | 1511  | 8.27         | 5.90         | 0.8            | 83.8   | 608     | 0.0%          | 0.0%         | 0.0%                          | 64.1%        | 0.0% | 83.8                                         | 17.7% |
| 85.01 - 90.00 | 414,239,156.21   | 2381  | 7.89         | 5.68         | 0.8            | 89.1   | 630     | 0.0%          | 0.0%         | 0.0%                          | 65.7%        | 0.0% | 89.1                                         | 12.9% |
| 90.01 - 95.00 | 14,034,749.83    | 78    | 7.63         | 4.96         | 0.8            | 94.1   | 704     | 0.0%          | 0.0%         | 0.0%                          | 78.7%        | 0.0% | 94.1                                         | 4.7%  |
| Total:        | 1,500,000,322.38 | 9308  | 8.03         | 5.91         | 0.9            | 77.1   | 613     | 0.0%          | 0.0%         | 0.0%                          | 59.6%        | 0.0% | 77.1                                         | 17.3% |

## FIXED RATE

| LTV Range     | Balance        | Count | WA<br>Coupon | WA<br>Margin | WA Loan<br>Age | WA LTV | WA FICO | % Full<br>Doc | %<br>Cashout | %<br>Primary<br>Residen<br>ce | % With<br>PP | % MI | Effective<br>LTV after<br>MI<br>coverag<br>e | % CA  |
|---------------|----------------|-------|--------------|--------------|----------------|--------|---------|---------------|--------------|-------------------------------|--------------|------|----------------------------------------------|-------|
| 0.01 - 50.00  | 23,032,601.59  | 187   | 7.48         | 0.00         | 1.1            | 37.9   | 654     | 0.0%          | 0.0%         | 0.0%                          | 76.3%        | 0.0% | 37.9                                         | 25.3% |
| 50.01 - 55.00 | 7,948,293.98   | 56    | 7.12         | 0.00         | 1.2            | 52.9   | 682     | 0.0%          | 0.0%         | 0.0%                          | 76.6%        | 0.0% | 52.9                                         | 10.8% |
| 55.01 - 60.00 | 10,525,734.46  | 65    | 7.14         | 0.00         | 1.1            | 57.7   | 661     | 0.0%          | 0.0%         | 0.0%                          | 78.0%        | 0.0% | 57.7                                         | 26.6% |
| 60.01 - 65.00 | 12,727,230.33  | 78    | 7.19         | 0.00         | 1.2            | 62.9   | 664     | 0.0%          | 0.0%         | 0.0%                          | 69.3%        | 0.0% | 62.9                                         | 9.7%  |
| 65.01 - 70.00 | 16,144,665.88  | 85    | 6.85         | 0.00         | 1.4            | 67.8   | 674     | 0.0%          | 0.0%         | 0.0%                          | 78.2%        | 0.0% | 67.8                                         | 24.8% |
| 70.01 - 75.00 | 33,939,151.60  | 208   | 7.36         | 0.00         | 1.3            | 73.5   | 657     | 0.0%          | 0.0%         | 0.0%                          | 77.0%        | 0.0% | 73.5                                         | 16.2% |
| 75.01 - 80.00 | 60,128,765.35  | 365   | 7.08         | 0.00         | 1.2            | 78.5   | 669     | 0.0%          | 0.0%         | 0.0%                          | 64.4%        | 0.0% | 78.5                                         | 16.6% |
| 80.01 - 85.00 | 42,542,784.42  | 241   | 7.39         | 0.00         | 1.1            | 83.2   | 662     | 0.0%          | 0.0%         | 0.0%                          | 81.5%        | 0.0% | 83.2                                         | 19.0% |
| 85.01 - 90.00 | 85,915,524.94  | 489   | 7.24         | 0.00         | 1.2            | 88.8   | 671     | 0.0%          | 0.0%         | 0.0%                          | 77.4%        | 0.0% | 88.8                                         | 9.1%  |
| 90.01 - 95.00 | 7,095,305.33   | 43    | 7.45         | 0.00         | 1.2            | 93.9   | 709     | 0.0%          | 0.0%         | 0.0%                          | 84.3%        | 0.0% | 93.9                                         | 0.0%  |
| Total:        | 300,000,057.88 | 1817  | 7.24         | 0.00         | 1.2            | 76.2   | 667     | 0.0%          | 0.0%         | 0.0%                          | 75.1%        | 0.0% | 76.2                                         | 15.4% |

| LTV Range     | Balance          | Count | WA<br>Coupon | WA<br>Margin | WA Loan<br>Age | WA LTV | WA FICO | % Full<br>Doc | % Cashout | %<br>Primary<br>Residence | % With<br>PP | % MI | Effective<br>LTV after<br>MI<br>coverage | % CA  |
|---------------|------------------|-------|--------------|--------------|----------------|--------|---------|---------------|-----------|---------------------------|--------------|------|------------------------------------------|-------|
| 0.01 - 50.00  | 45,025,743.79    | 389   | 8.33         | 6.10         | 0.7            | 38.8   | 580     | 0.0%          | 0.0%      | 0.0%                      | 42.6%        | 0.0% | 38.8                                     | 24.3% |
| 50.01 - 55.00 | 21,096,663.89    | 149   | 8.22         | 6.15         | 0.7            | 53.0   | 575     | 0.0%          | 0.0%      | 0.0%                      | 50.2%        | 0.0% | 53.0                                     | 28.4% |
| 55.01 - 60.00 | 45,724,179.13    | 327   | 8.56         | 6.31         | 0.8            | 58.4   | 565     | 0.0%          | 0.0%      | 0.0%                      | 50.1%        | 0.0% | 58.4                                     | 24.9% |
| 60.01 - 65.00 | 46,940,457.26    | 310   | 8.25         | 6.09         | 0.9            | 63.1   | 585     | 0.0%          | 0.0%      | 0.0%                      | 54.1%        | 0.0% | 63.1                                     | 29.8% |
| 65.01 - 70.00 | 69,531,536.48    | 420   | 8.18         | 6.03         | 0.8            | 68.0   | 591     | 0.0%          | 0.0%      | 0.0%                      | 49.6%        | 0.0% | 68.0                                     | 23.6% |
| 70.01 - 75.00 | 171,904,050.65   | 1136  | 8.70         | 6.23         | 0.9            | 73.8   | 575     | 0.0%          | 0.0%      | 0.0%                      | 48.5%        | 0.0% | 73.8                                     | 14.8% |
| 75.01 - 80.00 | 189,097,370.33   | 1121  | 7.89         | 5.82         | 0.8            | 78.8   | 610     | 0.0%          | 0.0%      | 0.0%                      | 44.6%        | 0.0% | 78.8                                     | 18.1% |
| 80.01 - 85.00 | 191,616,296.67   | 1136  | 8.49         | 5.92         | 0.8            | 83.9   | 596     | 0.0%          | 0.0%      | 0.0%                      | 57.2%        | 0.0% | 83.9                                     | 17.3% |
| 85.01 - 90.00 | 292,032,008.23   | 1674  | 8.11         | 5.70         | 0.7            | 89.2   | 619     | 0.0%          | 0.0%      | 0.0%                      | 60.0%        | 0.0% | 89.2                                     | 13.6% |
| 90.01 - 95.00 | 5,630,866.71     | 29    | 7.81         | 4.98         | 0.6            | 94.3   | 698     | 0.0%          | 0.0%      | 0.0%                      | 70.6%        | 0.0% | 94.3                                     | 11.8% |
| Total:        | 1,078,599,173.14 | 6691  | 8.27         | 5.93         | 0.8            | 77.4   | 599     | 0.0%          | 0.0%      | 0.0%                      | 52.8%        | 0.0% | 77.4                                     | 17.8% |

ARM 327

| LTV Range     | Balance        | Count | WA<br>Coupon | WA<br>Margin | WA Loan<br>Age | WA LTV | WA FICO | % Full<br>Doc | % Cashout | %<br>Primary<br>Residence | % With<br>PP | % MI | Effective<br>LTV after<br>MI<br>coverage | % CA  |
|---------------|----------------|-------|--------------|--------------|----------------|--------|---------|---------------|-----------|---------------------------|--------------|------|------------------------------------------|-------|
| 0.01 - 50.00  | 1,454,525.00   | 17    | 8.62         | 6.18         | 1.1            | 43.1   | 580     | 66.6%         | 81.2%     | 87.6%                     | 38.5%        | 0.0% | 43.1                                     | 0.0%  |
| 50.01 - 55.00 | 6,715,894.09   | 59    | 8.01         | 5.67         | 0.7            | 39.5   | 593     | 0.0%          | 0.0%      | 0.0%                      | 69.4%        | 0.0% | 39.5                                     | 33.4% |
| 55.01 - 60.00 | 1,895,160.36   | 18    | 8.12         | 6.06         | 0.6            | 53.1   | 591     | 0.0%          | 0.0%      | 0.0%                      | 79.2%        | 0.0% | 53.1                                     | 30.2% |
| 60.01 - 65.00 | 4,938,111.72   | 36    | 8.25         | 6.09         | 0.7            | 58.1   | 579     | 0.0%          | 0.0%      | 0.0%                      | 87.6%        | 0.0% | 58.1                                     | 44.5% |
| 65.01 - 70.00 | 5,399,535.89   | 39    | 7.78         | 5.90         | 0.9            | 63.3   | 601     | 0.0%          | 0.0%      | 0.0%                      | 79.4%        | 0.0% | 63.3                                     | 29.3% |
| 70.01 - 75.00 | 7,527,535.53   | 52    | 7.84         | 5.78         | 0.7            | 68.6   | 599     | 0.0%          | 0.0%      | 0.0%                      | 68.1%        | 0.0% | 68.6                                     | 17.4% |
| 75.01 - 80.00 | 15,719,344.45  | 110   | 8.17         | 6.03         | 0.7            | 73.5   | 588     | 0.0%          | 0.0%      | 0.0%                      | 89.9%        | 0.0% | 73.5                                     | 10.6% |
| 80.01 - 85.00 | 19,421,034.85  | 128   | 7.63         | 5.53         | 0.7            | 78.4   | 621     | 0.0%          | 0.0%      | 0.0%                      | 70.0%        | 0.0% | 78.4                                     | 12.0% |
| 85.01 - 90.00 | 22,184,273.64  | 134   | 8.02         | 5.79         | 0.7            | 83.3   | 614     | 0.0%          | 0.0%      | 0.0%                      | 90.1%        | 0.0% | 83.3                                     | 18.8% |
| 90.01 - 95.00 | 36,291,623.04  | 218   | 7.70         | 5.49         | 0.5            | 88.9   | 630     | 0.0%          | 0.0%      | 0.0%                      | 84.2%        | 0.0% | 88.9                                     | 15.6% |
| Total:        | 1,308,577.79   | 6     | 7.80         | 4.85         | 0.2            | 95.0   | 710     | 0.0%          | 0.0%      | 0.0%                      | 82.9%        | 0.0% | 95.0                                     | 0.0%  |
|               | 121,401,091.36 | 800   | 7.87         | 5.69         | 0.6            | 77.3   | 613     | 0.0%          | 0.0%      | 0.0%                      | 81.8%        | 0.0% | 77.3                                     | 17.9% |

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## AMSI 2005-R5

### Scheduled 06/01/05 Balances

| TOP 50 PROPERTY ZIP       | PROPERTY C | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|---------------------------|------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 92392 Baldy Mesa, CA      |            | 11                          | 2,670,610.52                                              | 0.18                                                                        |
| 11550 Hempstead, NY       |            | 11                          | 2,632,470.02                                              | 0.18                                                                        |
| 20744 Fort Washington, MD |            | 10                          | 2,561,295.98                                              | 0.17                                                                        |
| 20747 Forestville, MD     |            | 15                          | 2,540,728.48                                              | 0.17                                                                        |
| 20748 Camp Springs, MD    |            | 12                          | 2,312,506.28                                              | 0.15                                                                        |
| 92336 Fontana, CA         |            | 8                           | 2,278,006.23                                              | 0.15                                                                        |
| 11717 Edgewood, NY        |            | 9                           | 2,274,822.62                                              | 0.15                                                                        |
| 93065 Simi Valley, CA     |            | 5                           | 2,221,958.49                                              | 0.15                                                                        |
| 20772 Marlboro, MD        |            | 8                           | 2,094,225.10                                              | 0.14                                                                        |
| 92345 Hesperia, CA        |            | 11                          | 2,073,919.23                                              | 0.14                                                                        |
| 89031 North Las Vegas, NV |            | 9                           | 2,038,821.07                                              | 0.14                                                                        |
| 95206 Stockton, CA        |            | 8                           | 2,034,370.13                                              | 0.14                                                                        |
| 34758 Kissimmee, FL       |            | 13                          | 1,876,660.92                                              | 0.13                                                                        |
| 33470 Loxahatchee, FL     |            | 6                           | 1,866,215.23                                              | 0.12                                                                        |
| 94536 Fremont, CA         |            | 4                           | 1,784,064.05                                              | 0.12                                                                        |
| 34983 Fort Pierce, FL     |            | 11                          | 1,764,473.36                                              | 0.12                                                                        |
| 20746 Suitland, MD        |            | 9                           | 1,736,379.57                                              | 0.12                                                                        |
| 92114 San Diego, CA       |            | 5                           | 1,732,995.71                                              | 0.12                                                                        |
| 21403 Eastport, MD        |            | 6                           | 1,731,348.64                                              | 0.12                                                                        |
| 93550 Palmdale, CA        |            | 8                           | 1,725,329.70                                              | 0.12                                                                        |
| 53210 Wawatosu, WI        |            | 14                          | 1,721,742.23                                              | 0.11                                                                        |
| 92530 Lake Elsinore, CA   |            | 6                           | 1,706,701.82                                              | 0.11                                                                        |
| 21740 Hagerstown, MD      |            | 12                          | 1,691,261.58                                              | 0.11                                                                        |
| 33024 Davie, FL           |            | 8                           | 1,681,254.24                                              | 0.11                                                                        |
| 96706 Ewa Beach, HI       |            | 5                           | 1,664,717.03                                              | 0.11                                                                        |
| 94044 Pacifica, CA        |            | 3                           | 1,617,406.90                                              | 0.11                                                                        |
| 89110 Las Vegas, NV       |            | 7                           | 1,603,923.18                                              | 0.11                                                                        |
| 33411 West Palm Beach, FL |            | 7                           | 1,594,491.41                                              | 0.11                                                                        |
| 90630 Cypress, CA         |            | 4                           | 1,592,275.74                                              | 0.11                                                                        |
| 11756 Levittown, NY       |            | 5                           | 1,582,074.53                                              | 0.11                                                                        |
| 20784 Lanham, MD          |            | 9                           | 1,573,943.41                                              | 0.10                                                                        |
| 96707 Kapolei, HI         |            | 5                           | 1,568,620.74                                              | 0.10                                                                        |
| 33177 Miami, FL           |            | 9                           | 1,567,551.19                                              | 0.10                                                                        |
| 11746 Dix Hills, NY       |            | 5                           | 1,562,372.06                                              | 0.10                                                                        |
| 90650 Norwalk, CA         |            | 6                           | 1,561,191.09                                              | 0.10                                                                        |
| 21234 Baltimore, MD       |            | 12                          | 1,555,941.59                                              | 0.10                                                                        |
| 33023 Miramar, FL         |            | 9                           | 1,553,145.95                                              | 0.10                                                                        |
| 20878 Darnestown, MD      |            | 5                           | 1,549,165.84                                              | 0.10                                                                        |
| 30075 Roswell, GA         |            | 4                           | 1,537,020.85                                              | 0.10                                                                        |
| 02895 Woonsocket, RI      |            | 7                           | 1,529,901.87                                              | 0.10                                                                        |
| 34711 Clermont, FL        |            | 9                           | 1,521,812.03                                              | 0.10                                                                        |
| 33311 Lauderhill, FL      |            | 12                          | 1,500,602.08                                              | 0.10                                                                        |
| 11385 Flushing, NY        |            | 4                           | 1,489,488.24                                              | 0.10                                                                        |
| 91331 Arleta, CA          |            | 5                           | 1,467,492.13                                              | 0.10                                                                        |
| 96720 Hilo, HI            |            | 6                           | 1,467,319.78                                              | 0.10                                                                        |
| 33312 Dania, FL           |            | 9                           | 1,453,466.98                                              | 0.10                                                                        |
| 20607 Accokeek, MD        |            | 4                           | 1,442,271.16                                              | 0.10                                                                        |
| 33027 Miramar, FL         |            | 4                           | 1,440,463.26                                              | 0.10                                                                        |
| 92570 Perris, CA          |            | 8                           | 1,419,819.89                                              | 0.09                                                                        |
| 33325 Davie, FL           |            | 5                           | 1,408,824.89                                              | 0.09                                                                        |
| <b>Total</b>              |            | <b>387</b>                  | <b>88,577,465.02</b>                                      | <b>5.91</b>                                                                 |

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AMSI 2005-R5

Scheduled 06/01/05 Balances

Product: 2/28 LIBOR& 2/28 LIBOR IO& 3/27 LIBOR& 3/27 LIBOR IO& Fixed Rate& Fixed Rate IC  
 Amortization: Fully Amortizing& Interest Only  
 Index: 6 Mo LIBOR& Fixed Rate

Total Current Balance: 21,346,031  
 Total Original Loan Amount: 21,358,828

Number Of Loans: 122

|                                           |                | Minimum     | Maximum        |
|-------------------------------------------|----------------|-------------|----------------|
| Average Current Balance:                  | \$174,967.47   | \$61,956.24 | \$626,205.76   |
| Average Original Loan Amount:             | \$175,072.36   | \$62,000.00 | \$627,000.00   |
| Weighted Average Gross Coupon:            | 7.607 %        | 5.990       | 11.600 %       |
| Weighted Average Gross Margin:            | 5.673 %        | 3.900       | 6.750 %        |
| Weighted Average Initial Rate Cap:        | 2.000 %        | 2.000       | 2.000 %        |
| Weighted Average Periodic Rate Cap:       | 1.000 %        | 1.000       | 1.000 %        |
| Weighted Average Minimum Rate:            | 7.656 %        | 5.990       | 11.600 %       |
| Weighted Average Maximum Rate:            | 13.656 %       | 11.990      | 17.600 %       |
| Weighted Average Initial Reset Frequency: | 25 months      | 24          | 36 months      |
| Weighted Average Reset Frequency:         | 6 months       | 6           | 6 months       |
| Weighted Average Next Reset:              | 24 months      | 22          | 36 months      |
| Weighted Average Original Ltv:            | 78.017 %       | 47.542      | 90.000 %       |
| Weighted Average Cltv W/Ss:               | 96.023 %       | 53.801      | 100.000 %      |
| Weighted Average Debt Ratio:              | 43.23 %        | 16.00       | 55.00 %        |
| Weighted Average Fico Score:              | 632            | 505         | 780            |
| Weighted Average Original Term:           | 360.000 months | 360.000     | 360.000 months |
| Weighted Average Remaining Term:          | 359.245 months | 358.000     | 360.000 months |
| Weighted Average Seasoning:               | 0.755 months   | 0.000       | 2.000 months   |
| Weighted Average Prepay Term:             | 31 months      | 0           | 36 months      |

Top State Concentrations (\$): 13.19 % California, 8.15 % New York, 7.61 % Georgia  
 Maximum Zip Code Concentration (\$): 2.93 % 11530 (Garden City, NY)

First Pay Date: May 01, 2005 Jul 01, 2005  
 Paid To Date: Apr 01, 2005 Jun 01, 2005  
 Next Rate Change Date: Apr 01, 2007 Jun 01, 2010  
 Mature Date: Apr 01, 2035 Jun 01, 2035

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Table

| <b>PRODUCT:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2/28 LIBOR      | 84                                  | 13,676,781.82                                                      | 64.07                                                                                 |
| 2/28 LIBOR IO   | 12                                  | 2,311,833.00                                                       | 10.83                                                                                 |
| 3/27 LIBOR      | 2                                   | 611,222.29                                                         | 2.86                                                                                  |
| 3/27 LIBOR IO   | 1                                   | 134,400.00                                                         | 0.63                                                                                  |
| Fixed Rate      | 22                                  | 4,449,074.15                                                       | 20.84                                                                                 |
| Fixed Rate IO   | 1                                   | 162,720.00                                                         | 0.76                                                                                  |
| <b>Total</b>    | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>AMORTIZATION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Fully Amortizing     | 108                                 | 18,737,078.26                                                      | 87.78                                                                                 |
| Interest Only        | 14                                  | 2,608,953.00                                                       | 12.22                                                                                 |
| <b>Total</b>         | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>INDEX:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 6 Mo LIBOR    | 99                                  | 16,734,237.11                                                      | 78.40                                                                                 |
| Fixed Rate    | 23                                  | 4,611,794.15                                                       | 21.60                                                                                 |
| <b>Total</b>  | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>STATUS:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 01:Current     | 122                                 | 21,346,031.26                                                      | 100.00                                                                                |
| <b>Total</b>   | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>ORIGINAL BALANCE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|--------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 62,000.00 - 100,000.00   | 27                                  | 2,335,474.52                                                       | 10.94                                                                                 |
| 100,000.01 - 200,000.00  | 67                                  | 9,961,313.35                                                       | 46.67                                                                                 |
| 200,000.01 - 300,000.00  | 13                                  | 3,026,950.34                                                       | 14.18                                                                                 |
| 300,000.01 - 400,000.00  | 9                                   | 3,048,390.26                                                       | 14.28                                                                                 |
| 400,000.01 - 500,000.00  | 3                                   | 1,308,862.69                                                       | 6.13                                                                                  |
| 500,000.01 - 600,000.00  | 2                                   | 1,038,834.34                                                       | 4.87                                                                                  |
| 600,000.01 - 627,000.00  | 1                                   | 626,205.76                                                         | 2.93                                                                                  |
| <b>Total</b>             | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

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|                         | Number of      | Principal Balance    | % of Aggregate    |
|-------------------------|----------------|----------------------|-------------------|
| CURRENT BALANCE:        | Mortgage Loans | Outstanding as of    | Principal Balance |
|                         |                | the Cutoff Date      | Outstanding as of |
|                         |                |                      | the Cutoff Date   |
| 61,956.24 - 100,000.00  | 27             | 2,335,474.52         | 10.94             |
| 100,000.01 - 150,000.00 | 34             | 4,304,837.32         | 20.17             |
| 150,000.01 - 200,000.00 | 33             | 5,656,476.03         | 26.50             |
| 200,000.01 - 250,000.00 | 10             | 2,255,312.24         | 10.57             |
| 250,000.01 - 300,000.00 | 3              | 771,638.10           | 3.61              |
| 300,000.01 - 350,000.00 | 7              | 2,284,669.59         | 10.70             |
| 350,000.01 - 400,000.00 | 2              | 763,720.67           | 3.58              |
| 400,000.01 - 450,000.00 | 2              | 831,297.38           | 3.89              |
| 450,000.01 - 500,000.00 | 1              | 477,565.31           | 2.24              |
| 500,000.01 - 550,000.00 | 2              | 1,038,834.34         | 4.87              |
| 600,000.01 - 626,205.76 | 1              | 626,205.76           | 2.93              |
| <b>Total</b>            | <b>122</b>     | <b>21,346,031.26</b> | <b>100.00</b>     |

|                 | Number of      | Principal Balance    | % of Aggregate    |
|-----------------|----------------|----------------------|-------------------|
| GROSS COUPON:   | Mortgage Loans | Outstanding as of    | Principal Balance |
|                 |                | the Cutoff Date      | Outstanding as of |
|                 |                |                      | the Cutoff Date   |
| 5.990 - 6.000   | 2              | 382,191.69           | 1.79              |
| 6.001 - 7.000   | 36             | 5,964,862.21         | 27.94             |
| 7.001 - 8.000   | 57             | 9,847,629.46         | 46.13             |
| 8.001 - 9.000   | 13             | 2,966,433.13         | 13.90             |
| 9.001 - 10.000  | 9              | 1,424,945.50         | 6.68              |
| 10.001 - 11.000 | 4              | 594,021.17           | 2.78              |
| 11.001 - 11.600 | 1              | 165,948.10           | 0.78              |
| <b>Total</b>    | <b>122</b>     | <b>21,346,031.26</b> | <b>100.00</b>     |

|               | Number of      | Principal Balance    | % of Aggregate    |
|---------------|----------------|----------------------|-------------------|
| GROSS MARGIN: | Mortgage Loans | Outstanding as of    | Principal Balance |
|               |                | the Cutoff Date      | Outstanding as of |
|               |                |                      | the Cutoff Date   |
| 0.000 - 4.000 | 1              | 155,844.40           | 0.93              |
| 4.001 - 5.000 | 8              | 1,511,124.42         | 9.03              |
| 5.001 - 6.000 | 84             | 14,133,189.10        | 84.46             |
| 6.001 - 6.750 | 6              | 934,079.19           | 5.58              |
| <b>Total</b>  | <b>99</b>      | <b>16,734,237.11</b> | <b>100.00</b>     |

|               | Number of      | Principal Balance    | % of Aggregate    |
|---------------|----------------|----------------------|-------------------|
| ORIGINAL LTV: | Mortgage Loans | Outstanding as of    | Principal Balance |
|               |                | the Cutoff Date      | Outstanding as of |
|               |                |                      | the Cutoff Date   |
| 47.54 - 50.00 | 3              | 834,178.14           | 3.91              |
| 50.01 - 55.00 | 1              | 165,948.10           | 0.78              |
| 55.01 - 60.00 | 4              | 739,535.50           | 3.46              |
| 60.01 - 65.00 | 2              | 394,196.85           | 1.85              |
| 65.01 - 70.00 | 2              | 300,776.04           | 1.41              |
| 70.01 - 75.00 | 2              | 398,195.10           | 1.87              |
| 75.01 - 80.00 | 93             | 15,145,323.40        | 70.95             |
| 80.01 - 85.00 | 7              | 1,765,489.23         | 8.27              |
| 85.01 - 90.00 | 8              | 1,602,388.90         | 7.51              |
| <b>Total</b>  | <b>122</b>     | <b>21,346,031.26</b> | <b>100.00</b>     |

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| <b>FICO:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|--------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 505 - 550    | 5                                   | 731,454.09                                                         | 3.43                                                                                  |
| 551 - 600    | 11                                  | 1,615,479.47                                                       | 7.57                                                                                  |
| 601 - 650    | 74                                  | 12,810,469.27                                                      | 60.01                                                                                 |
| 651 - 700    | 26                                  | 4,874,667.49                                                       | 22.84                                                                                 |
| 701 - 750    | 5                                   | 1,133,137.72                                                       | 5.31                                                                                  |
| 751 - 780    | 1                                   | 180,823.22                                                         | 0.85                                                                                  |
| <b>Total</b> | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>MAXIMUM RATE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 0.000 - 12.000       | 1                                   | 155,844.40                                                         | 0.93                                                                                  |
| 12.001 - 13.000      | 30                                  | 4,482,883.70                                                       | 26.79                                                                                 |
| 13.001 - 14.000      | 46                                  | 8,278,575.52                                                       | 49.47                                                                                 |
| 14.001 - 15.000      | 10                                  | 1,835,127.49                                                       | 10.97                                                                                 |
| 15.001 - 16.000      | 8                                   | 1,341,789.55                                                       | 8.02                                                                                  |
| 16.001 - 17.000      | 3                                   | 474,068.35                                                         | 2.83                                                                                  |
| 17.001 - 17.600      | 1                                   | 165,948.10                                                         | 0.99                                                                                  |
| <b>Total</b>         | <b>99</b>                           | <b>16,734,237.11</b>                                               | <b>100.00</b>                                                                         |

| <b>MINIMUM RATE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 0.000 - 6.000        | 1                                   | 155,844.40                                                         | 0.93                                                                                  |
| 6.001 - 7.000        | 30                                  | 4,482,883.70                                                       | 26.79                                                                                 |
| 7.001 - 8.000        | 46                                  | 8,278,575.52                                                       | 49.47                                                                                 |
| 8.001 - 9.000        | 10                                  | 1,835,127.49                                                       | 10.97                                                                                 |
| 9.001 - 10.000       | 8                                   | 1,341,789.55                                                       | 8.02                                                                                  |
| 10.001 - 11.000      | 3                                   | 474,068.35                                                         | 2.83                                                                                  |
| 11.001 - 11.600      | 1                                   | 165,948.10                                                         | 0.99                                                                                  |
| <b>Total</b>         | <b>99</b>                           | <b>16,734,237.11</b>                                               | <b>100.00</b>                                                                         |

| <b>INITIAL RATE CAP:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|--------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2.000                    | 99                                  | 16,734,237.11                                                      | 1.39                                                                                  |
| <b>Total</b>             | <b>99</b>                           | <b>16,734,237.11</b>                                               | <b>100.00</b>                                                                         |

| <b>PERIODIC RATE CAP:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 1.000                     | 99                                  | 16,734,237.11                                                      | 1.39                                                                                  |
| <b>Total</b>              | <b>99</b>                           | <b>16,734,237.11</b>                                               | <b>100.00</b>                                                                         |

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| <b>NEXT RATE CHANGE DATE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 04/01/07 - 04/30/07           | 2                                   | 312,552.40                                                         | 1.87                                                                                  |
| 05/01/07 - 05/31/07           | 55                                  | 9,168,435.42                                                       | 54.79                                                                                 |
| 06/01/07 - 06/30/07           | 39                                  | 6,507,627.00                                                       | 38.89                                                                                 |
| 04/01/08 - 04/30/08           | 1                                   | 511,222.29                                                         | 3.05                                                                                  |
| 06/01/08 - 06/30/08           | 2                                   | 234,400.00                                                         | 1.40                                                                                  |
| <b>Total</b>                  | <b>99</b>                           | <b>16,734,237.11</b>                                               | <b>100.00</b>                                                                         |

| <b>ORIGINAL TERM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 360                   | 122                                 | 21,346,031.26                                                      | 100.00                                                                                |
| <b>Total</b>          | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>REMAINING TERM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 358                    | 5                                   | 1,676,327.74                                                       | 7.85                                                                                  |
| 359                    | 75                                  | 12,764,956.52                                                      | 59.80                                                                                 |
| 360                    | 42                                  | 6,904,747.00                                                       | 32.35                                                                                 |
| <b>Total</b>           | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>SEASONING:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 0                 | 42                                  | 6,904,747.00                                                       | 32.35                                                                                 |
| 1                 | 75                                  | 12,764,956.52                                                      | 59.80                                                                                 |
| 2                 | 5                                   | 1,676,327.74                                                       | 7.85                                                                                  |
| <b>Total</b>      | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>SILENT SECOND:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Silent Second         | 122                                 | 21,346,031.26                                                      | 100.00                                                                                |
| <b>Total</b>          | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>PREPAYMENT PENALTY:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| No Prepayment Penalty      | 97                                  | 16,195,066.81                                                      | 75.87                                                                                 |
| Prepayment Penalty         | 25                                  | 5,150,964.45                                                       | 24.13                                                                                 |
| <b>Total</b>               | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

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| <b>PREPAY TERM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 0                   | 97                                  | 16,195,066.81                                                      | 75.87                                                                                 |
| 12                  | 3                                   | 1,159,777.92                                                       | 5.43                                                                                  |
| 36                  | 22                                  | 3,991,186.53                                                       | 18.70                                                                                 |
| <b>Total</b>        | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>LIEN POSITION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| First Lien            | 122                                 | 21,346,031.26                                                      | 100.00                                                                                |
| <b>Total</b>          | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>PROPERTY TYPE:</b>  | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Single Family Detached | 110                                 | 18,907,280.43                                                      | 88.58                                                                                 |
| Condominium            | 6                                   | 1,070,121.22                                                       | 5.01                                                                                  |
| PUD Attached           | 1                                   | 527,612.05                                                         | 2.47                                                                                  |
| Two-Four Family        | 2                                   | 417,948.10                                                         | 1.96                                                                                  |
| PUD Detached           | 2                                   | 342,124.36                                                         | 1.60                                                                                  |
| Manufactured Housing   | 1                                   | 80,945.10                                                          | 0.38                                                                                  |
| <b>Total</b>           | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>PURPOSE:</b>     | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Purchase            | 86                                  | 13,815,979.31                                                      | 64.72                                                                                 |
| Cash Out Refinance  | 32                                  | 6,795,808.56                                                       | 31.84                                                                                 |
| Rate/Term Refinance | 4                                   | 734,243.39                                                         | 3.44                                                                                  |
| <b>Total</b>        | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>OCCUPANCY:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Primary           | 120                                 | 20,668,860.87                                                      | 96.83                                                                                 |
| Non-owner         | 2                                   | 677,170.39                                                         | 3.17                                                                                  |
| <b>Total</b>      | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>INSURED AVM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Non Insured AVM     | 120                                 | 20,985,825.32                                                      | 98.31                                                                                 |
| Insured AVM         | 2                                   | 360,205.94                                                         | 1.69                                                                                  |
| <b>Total</b>        | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

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| <b>DOCUMENTATION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Full                  | 90                                  | 15,081,719.73                                                      | 70.65                                                                                 |
| Limited               | 24                                  | 4,532,244.16                                                       | 21.23                                                                                 |
| Stated                | 8                                   | 1,732,067.37                                                       | 8.11                                                                                  |
| <b>Total</b>          | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>CREDIT GRADE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2A                   | 10                                  | 2,283,218.45                                                       | 10.70                                                                                 |
| 3A                   | 32                                  | 5,606,376.69                                                       | 26.26                                                                                 |
| 4A                   | 30                                  | 4,761,972.00                                                       | 22.31                                                                                 |
| 5A                   | 20                                  | 2,884,650.89                                                       | 13.51                                                                                 |
| 6A                   | 12                                  | 2,514,143.27                                                       | 11.78                                                                                 |
| 7A                   | 4                                   | 797,690.83                                                         | 3.74                                                                                  |
| 8A                   | 4                                   | 847,320.33                                                         | 3.97                                                                                  |
| A                    | 1                                   | 100,000.00                                                         | 0.47                                                                                  |
| B                    | 2                                   | 486,172.15                                                         | 2.28                                                                                  |
| C                    | 4                                   | 747,135.65                                                         | 3.50                                                                                  |
| D                    | 3                                   | 317,351.00                                                         | 1.49                                                                                  |
| <b>Total</b>         | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

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| <b>STATE:</b>  | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Alabama        | 4                                   | 793,223.91                                                         | 3.72                                                                                  |
| Arizona        | 4                                   | 518,132.81                                                         | 2.43                                                                                  |
| California     | 8                                   | 2,815,518.25                                                       | 13.19                                                                                 |
| Colorado       | 2                                   | 312,000.00                                                         | 1.46                                                                                  |
| Connecticut    | 4                                   | 642,782.08                                                         | 3.01                                                                                  |
| Delaware       | 3                                   | 428,726.07                                                         | 2.01                                                                                  |
| Florida        | 10                                  | 1,411,410.15                                                       | 6.61                                                                                  |
| Georgia        | 11                                  | 1,623,457.70                                                       | 7.61                                                                                  |
| Illinois       | 7                                   | 1,192,677.24                                                       | 5.59                                                                                  |
| Indiana        | 1                                   | 128,386.54                                                         | 0.60                                                                                  |
| Iowa           | 1                                   | 80,000.00                                                          | 0.37                                                                                  |
| Kansas         | 1                                   | 81,600.00                                                          | 0.38                                                                                  |
| Louisiana      | 2                                   | 227,313.61                                                         | 1.06                                                                                  |
| Maine          | 1                                   | 166,894.58                                                         | 0.78                                                                                  |
| Maryland       | 1                                   | 159,870.13                                                         | 0.75                                                                                  |
| Massachusetts  | 3                                   | 394,909.62                                                         | 1.85                                                                                  |
| Michigan       | 8                                   | 1,490,723.46                                                       | 6.98                                                                                  |
| Minnesota      | 6                                   | 1,069,799.39                                                       | 5.01                                                                                  |
| Mississippi    | 1                                   | 95,935.45                                                          | 0.45                                                                                  |
| Missouri       | 2                                   | 276,221.50                                                         | 1.29                                                                                  |
| New Jersey     | 4                                   | 763,868.07                                                         | 3.58                                                                                  |
| New York       | 4                                   | 1,740,011.68                                                       | 8.15                                                                                  |
| Oklahoma       | 1                                   | 338,205.30                                                         | 1.58                                                                                  |
| Oregon         | 7                                   | 794,277.72                                                         | 3.72                                                                                  |
| Pennsylvania   | 5                                   | 799,457.90                                                         | 3.75                                                                                  |
| Rhode Island   | 4                                   | 722,804.38                                                         | 3.39                                                                                  |
| South Carolina | 1                                   | 79,932.46                                                          | 0.37                                                                                  |
| Tennessee      | 1                                   | 139,520.00                                                         | 0.65                                                                                  |
| Texas          | 8                                   | 1,017,571.44                                                       | 4.77                                                                                  |
| Washington     | 1                                   | 155,000.00                                                         | 0.73                                                                                  |
| Wisconsin      | 5                                   | 747,529.88                                                         | 3.50                                                                                  |
| Wyoming        | 1                                   | 138,269.94                                                         | 0.65                                                                                  |
| <b>Total</b>   | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

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| TOP 50 PROPERTY ZIP        | PROPERTY C | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|----------------------------|------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 11530 Garden City, NY      |            | 1                           | 626,205.76                                                | 2.93                                                                        |
| 95054 Santa Clara, CA      |            | 1                           | 527,612.05                                                | 2.47                                                                        |
| 94115 San Francisco, CA    |            | 1                           | 511,222.29                                                | 2.39                                                                        |
| 11747 Melville, NY         |            | 1                           | 477,565.31                                                | 2.24                                                                        |
| 95219 Stockton, CA         |            | 1                           | 419,659.11                                                | 1.97                                                                        |
| 95492 Windsor, CA          |            | 1                           | 411,638.27                                                | 1.93                                                                        |
| 36203 Oxford, AL           |            | 1                           | 383,720.67                                                | 1.80                                                                        |
| 60564 Naperville, IL       |            | 1                           | 380,000.00                                                | 1.78                                                                        |
| 30064 Marietta, GA         |            | 1                           | 339,097.63                                                | 1.59                                                                        |
| 73120 Village, OK          |            | 1                           | 338,205.30                                                | 1.58                                                                        |
| 92563 Murrieta, CA         |            | 1                           | 333,652.00                                                | 1.56                                                                        |
| 11367 Flushing, NY         |            | 1                           | 332,240.61                                                | 1.56                                                                        |
| 19520 Loag, PA             |            | 1                           | 320,224.05                                                | 1.50                                                                        |
| 48309 Rochester, MI        |            | 1                           | 317,250.00                                                | 1.49                                                                        |
| 11706 Kismet, NY           |            | 1                           | 304,000.00                                                | 1.42                                                                        |
| 76230 Bowie, TX            |            | 1                           | 267,764.70                                                | 1.25                                                                        |
| 07106 Newark, NJ           |            | 1                           | 252,000.00                                                | 1.18                                                                        |
| 48038 Clinton Township, MI |            | 1                           | 251,873.40                                                | 1.18                                                                        |
| 49686 Traverse City, MI    |            | 1                           | 240,700.00                                                | 1.13                                                                        |
| 94589 Vallejo, CA          |            | 1                           | 238,656.81                                                | 1.12                                                                        |
| 55433 Coon Rapids, MN      |            | 1                           | 233,000.00                                                | 1.09                                                                        |
| 33024 Davie, FL            |            | 1                           | 232,833.88                                                | 1.09                                                                        |
| 48047 Chesterfield, MI     |            | 1                           | 227,200.00                                                | 1.06                                                                        |
| 36207 Anniston, AL         |            | 1                           | 226,347.29                                                | 1.06                                                                        |
| 55902 Rochester, MN        |            | 1                           | 224,829.00                                                | 1.05                                                                        |
| 93612 Clovis, CA           |            | 1                           | 218,000.00                                                | 1.02                                                                        |
| 30043 Lawrenceville, GA    |            | 2                           | 216,000.00                                                | 1.01                                                                        |
| 60510 Batavia, IL          |            | 1                           | 212,413.71                                                | 1.00                                                                        |
| 02826 Glendale, RI         |            | 1                           | 201,331.55                                                | 0.94                                                                        |
| 08037 Elm, NJ              |            | 1                           | 200,000.00                                                | 0.94                                                                        |
| 02858 Oakland, RI          |            | 1                           | 197,582.95                                                | 0.93                                                                        |
| 97302 Salem, OR            |            | 2                           | 196,929.23                                                | 0.92                                                                        |
| 85032 Phoenix, AZ          |            | 1                           | 196,825.34                                                | 0.92                                                                        |
| 30311 Atlanta, GA          |            | 1                           | 191,819.46                                                | 0.90                                                                        |
| 06791 Harwinton, CT        |            | 1                           | 187,759.15                                                | 0.88                                                                        |
| 34771 Harmony, FL          |            | 1                           | 187,093.00                                                | 0.88                                                                        |
| 55303 Anoka, MN            |            | 1                           | 184,654.39                                                | 0.87                                                                        |
| 06457 Middletown, CT       |            | 1                           | 183,920.00                                                | 0.86                                                                        |
| 34614 Brooksville, FL      |            | 1                           | 183,863.44                                                | 0.86                                                                        |
| 53066 Oconomowoc, WI       |            | 1                           | 180,823.22                                                | 0.85                                                                        |
| 19960 Lincoln, DE          |            | 1                           | 180,000.00                                                | 0.84                                                                        |
| 02911 Centerdale, RI       |            | 1                           | 180,000.00                                                | 0.84                                                                        |
| 19904 Dover, DE            |            | 1                           | 177,450.05                                                | 0.83                                                                        |
| 53521 Brooklyn, WI         |            | 1                           | 176,777.82                                                | 0.83                                                                        |
| 07960 Morristown, NJ       |            | 1                           | 175,868.07                                                | 0.82                                                                        |
| 55413 Minneapolis, MN      |            | 1                           | 172,000.00                                                | 0.81                                                                        |
| 19438 Harleysville, PA     |            | 1                           | 171,062.41                                                | 0.80                                                                        |
| 04103 Portland, ME         |            | 1                           | 166,894.58                                                | 0.78                                                                        |
| 06516 New Haven, CT        |            | 1                           | 166,400.00                                                | 0.78                                                                        |

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|                   |           |                      |              |
|-------------------|-----------|----------------------|--------------|
| 60644 Chicago, IL | 1         | 165,948.10           | 0.78         |
| <b>Total</b>      | <b>52</b> | <b>13,088,914.60</b> | <b>61.32</b> |





















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AMSI 2005-R5

Scheduled 06/01/05 Balances

Product: 2/28 LIBOR& 2/28 LIBOR IO& 3/27 LIBOR& 3/27 LIBOR IO& Fixed Rate& Fixed Rate IC  
Amortization: Fully Amortizing& Interest Only  
Index: 6 Mo LIBOR& Fixed Rate

Total Current Balance: 21,346,031  
Total Original Loan Amount: 21,358,828

Number Of Loans: 122

|                                           |                | Minimum     | Maximum        |
|-------------------------------------------|----------------|-------------|----------------|
| Average Current Balance:                  | \$174,967.47   | \$61,956.24 | \$626,205.76   |
| Average Original Loan Amount:             | \$175,072.36   | \$62,000.00 | \$627,000.00   |
| Weighted Average Gross Coupon:            | 7.607 %        | 5.990       | 11.600 %       |
| Weighted Average Gross Margin:            | 5.673 %        | 3.900       | 6.750 %        |
| Weighted Average Initial Rate Cap:        | 2.000 %        | 2.000       | 2.000 %        |
| Weighted Average Periodic Rate Cap:       | 1.000 %        | 1.000       | 1.000 %        |
| Weighted Average Minimum Rate:            | 7.656 %        | 5.990       | 11.600 %       |
| Weighted Average Maximum Rate:            | 13.656 %       | 11.990      | 17.600 %       |
| Weighted Average Initial Reset Frequency: | 25 months      | 24          | 36 months      |
| Weighted Average Reset Frequency:         | 6 months       | 6           | 6 months       |
| Weighted Average Next Reset:              | 24 months      | 22          | 36 months      |
| Weighted Average Original Ltv:            | 78.017 %       | 47.542      | 90.000 %       |
| Weighted Average Debt Ratio:              | 43.23 %        | 16.00       | 55.00 %        |
| Weighted Average Fico Score:              | 632            | 505         | 780            |
| Weighted Average Original Term:           | 360.000 months | 360.000     | 360.000 months |
| Weighted Average Remaining Term:          | 359.245 months | 358.000     | 360.000 months |
| Weighted Average Seasoning:               | 0.755 months   | 0.000       | 2.000 months   |
| Weighted Average Prepay Term:             | 31 months      | 0           | 36 months      |

Top State Concentrations (\$): 13.19 % California, 8.15 % New York, 7.61 % Georgia  
Maximum Zip Code Concentration (\$): 2.93 % 11530 (Garden City, NY)

|                        |              |              |
|------------------------|--------------|--------------|
| First Pay Date:        | May 01, 2005 | Jul 01, 2005 |
| Paid To Date:          | Apr 01, 2005 | Jun 01, 2005 |
| Next Rate Change Date: | Apr 01, 2007 | Jun 01, 2010 |
| Mature Date:           | Apr 01, 2035 | Jun 01, 2035 |

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Table

| <b>PRODUCT:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2/28 LIBOR      | 84                                  | 13,676,781.82                                                      | 64.07                                                                                 |
| 2/28 LIBOR IO   | 12                                  | 2,311,833.00                                                       | 10.83                                                                                 |
| 3/27 LIBOR      | 2                                   | 611,222.29                                                         | 2.86                                                                                  |
| 3/27 LIBOR IO   | 1                                   | 134,400.00                                                         | 0.63                                                                                  |
| Fixed Rate      | 22                                  | 4,449,074.15                                                       | 20.84                                                                                 |
| Fixed Rate IO   | 1                                   | 162,720.00                                                         | 0.76                                                                                  |
| <b>Total</b>    | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>AMORTIZATION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Fully Amortizing     | 108                                 | 18,737,078.26                                                      | 87.78                                                                                 |
| Interest Only        | 14                                  | 2,608,953.00                                                       | 12.22                                                                                 |
| <b>Total</b>         | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>INDEX:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 6 Mo LIBOR    | 99                                  | 16,734,237.11                                                      | 78.40                                                                                 |
| Fixed Rate    | 23                                  | 4,611,794.15                                                       | 21.60                                                                                 |
| <b>Total</b>  | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>STATUS:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 01: Current    | 122                                 | 21,346,031.26                                                      | 100.00                                                                                |
| <b>Total</b>   | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>ORIGINAL BALANCE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|--------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 62,000.00 - 100,000.00   | 27                                  | 2,335,474.52                                                       | 10.94                                                                                 |
| 100,000.01 - 200,000.00  | 67                                  | 9,961,313.35                                                       | 46.67                                                                                 |
| 200,000.01 - 300,000.00  | 13                                  | 3,026,950.34                                                       | 14.18                                                                                 |
| 300,000.01 - 400,000.00  | 9                                   | 3,048,390.26                                                       | 14.28                                                                                 |
| 400,000.01 - 500,000.00  | 3                                   | 1,308,862.69                                                       | 6.13                                                                                  |
| 500,000.01 - 600,000.00  | 2                                   | 1,038,834.34                                                       | 4.87                                                                                  |
| 600,000.01 - 627,000.00  | 1                                   | 626,205.76                                                         | 2.93                                                                                  |
| <b>Total</b>             | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

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| <b>CURRENT BALANCE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 61,956.24 - 100,000.00  | 27                                  | 2,335,474.52                                                       | 10.94                                                                                 |
| 100,000.01 - 150,000.00 | 34                                  | 4,304,837.32                                                       | 20.17                                                                                 |
| 150,000.01 - 200,000.00 | 33                                  | 5,656,476.03                                                       | 26.50                                                                                 |
| 200,000.01 - 250,000.00 | 10                                  | 2,255,312.24                                                       | 10.57                                                                                 |
| 250,000.01 - 300,000.00 | 3                                   | 771,638.10                                                         | 3.61                                                                                  |
| 300,000.01 - 350,000.00 | 7                                   | 2,284,669.59                                                       | 10.70                                                                                 |
| 350,000.01 - 400,000.00 | 2                                   | 763,720.67                                                         | 3.58                                                                                  |
| 400,000.01 - 450,000.00 | 2                                   | 831,297.38                                                         | 3.89                                                                                  |
| 450,000.01 - 500,000.00 | 1                                   | 477,565.31                                                         | 2.24                                                                                  |
| 500,000.01 - 550,000.00 | 2                                   | 1,038,834.34                                                       | 4.87                                                                                  |
| 600,000.01 - 626,205.76 | 1                                   | 626,205.76                                                         | 2.93                                                                                  |
| <b>Total</b>            | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>GROSS COUPON:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 5.990 - 6.000        | 2                                   | 382,191.69                                                         | 1.79                                                                                  |
| 6.001 - 7.000        | 36                                  | 5,964,862.21                                                       | 27.94                                                                                 |
| 7.001 - 8.000        | 57                                  | 9,847,629.46                                                       | 46.13                                                                                 |
| 8.001 - 9.000        | 13                                  | 2,966,433.13                                                       | 13.90                                                                                 |
| 9.001 - 10.000       | 9                                   | 1,424,945.50                                                       | 6.68                                                                                  |
| 10.001 - 11.000      | 4                                   | 594,021.17                                                         | 2.78                                                                                  |
| 11.001 - 11.600      | 1                                   | 165,948.10                                                         | 0.78                                                                                  |
| <b>Total</b>         | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>GROSS MARGIN:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 0.000 - 4.000        | 1                                   | 155,844.40                                                         | 0.93                                                                                  |
| 4.001 - 5.000        | 8                                   | 1,511,124.42                                                       | 9.03                                                                                  |
| 5.001 - 6.000        | 84                                  | 14,133,189.10                                                      | 84.46                                                                                 |
| 6.001 - 6.750        | 6                                   | 934,079.19                                                         | 5.58                                                                                  |
| <b>Total</b>         | <b>99</b>                           | <b>16,734,237.11</b>                                               | <b>100.00</b>                                                                         |

| <b>ORIGINAL LTV:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 47.54 - 50.00        | 3                                   | 834,178.14                                                         | 3.91                                                                                  |
| 50.01 - 55.00        | 1                                   | 165,948.10                                                         | 0.78                                                                                  |
| 55.01 - 60.00        | 4                                   | 739,535.50                                                         | 3.46                                                                                  |
| 60.01 - 65.00        | 2                                   | 394,196.85                                                         | 1.85                                                                                  |
| 65.01 - 70.00        | 2                                   | 300,776.04                                                         | 1.41                                                                                  |
| 70.01 - 75.00        | 2                                   | 398,195.10                                                         | 1.87                                                                                  |
| 75.01 - 80.00        | 93                                  | 15,145,323.40                                                      | 70.95                                                                                 |
| 80.01 - 85.00        | 7                                   | 1,765,489.23                                                       | 8.27                                                                                  |
| 85.01 - 90.00        | 8                                   | 1,602,388.90                                                       | 7.51                                                                                  |
| <b>Total</b>         | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

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|              |                | Principal Balance    | % of Aggregate    |
|--------------|----------------|----------------------|-------------------|
|              | Number of      | Outstanding as of    | Principal Balance |
| FICO:        | Mortgage Loans | the Cutoff Date      | Outstanding as of |
|              |                |                      | the Cutoff Date   |
| 505 - 550    | 5              | 731,454.09           | 3.43              |
| 551 - 600    | 11             | 1,615,479.47         | 7.57              |
| 601 - 650    | 74             | 12,810,469.27        | 60.01             |
| 651 - 700    | 26             | 4,874,667.49         | 22.84             |
| 701 - 750    | 5              | 1,133,137.72         | 5.31              |
| 751 - 780    | 1              | 180,823.22           | 0.85              |
| <b>Total</b> | <b>122</b>     | <b>21,346,031.26</b> | <b>100.00</b>     |

|                 |                | Principal Balance    | % of Aggregate    |
|-----------------|----------------|----------------------|-------------------|
|                 | Number of      | Outstanding as of    | Principal Balance |
| MAXIMUM RATE:   | Mortgage Loans | the Cutoff Date      | Outstanding as of |
|                 |                |                      | the Cutoff Date   |
| 0.000 - 12.000  | 1              | 155,844.40           | 0.93              |
| 12.001 - 13.000 | 30             | 4,482,883.70         | 26.79             |
| 13.001 - 14.000 | 46             | 8,278,575.52         | 49.47             |
| 14.001 - 15.000 | 10             | 1,835,127.49         | 10.97             |
| 15.001 - 16.000 | 8              | 1,341,789.55         | 8.02              |
| 16.001 - 17.000 | 3              | 474,068.35           | 2.83              |
| 17.001 - 17.600 | 1              | 165,948.10           | 0.99              |
| <b>Total</b>    | <b>99</b>      | <b>16,734,237.11</b> | <b>100.00</b>     |

|                 |                | Principal Balance    | % of Aggregate    |
|-----------------|----------------|----------------------|-------------------|
|                 | Number of      | Outstanding as of    | Principal Balance |
| MINIMUM RATE:   | Mortgage Loans | the Cutoff Date      | Outstanding as of |
|                 |                |                      | the Cutoff Date   |
| 0.000 - 6.000   | 1              | 155,844.40           | 0.93              |
| 6.001 - 7.000   | 30             | 4,482,883.70         | 26.79             |
| 7.001 - 8.000   | 46             | 8,278,575.52         | 49.47             |
| 8.001 - 9.000   | 10             | 1,835,127.49         | 10.97             |
| 9.001 - 10.000  | 8              | 1,341,789.55         | 8.02              |
| 10.001 - 11.000 | 3              | 474,068.35           | 2.83              |
| 11.001 - 11.600 | 1              | 165,948.10           | 0.99              |
| <b>Total</b>    | <b>99</b>      | <b>16,734,237.11</b> | <b>100.00</b>     |

|                   |                | Principal Balance    | % of Aggregate    |
|-------------------|----------------|----------------------|-------------------|
|                   | Number of      | Outstanding as of    | Principal Balance |
| INITIAL RATE CAP: | Mortgage Loans | the Cutoff Date      | Outstanding as of |
|                   |                |                      | the Cutoff Date   |
| 2.000             | 99             | 16,734,237.11        | 1.39              |
| <b>Total</b>      | <b>99</b>      | <b>16,734,237.11</b> | <b>100.00</b>     |

|                    |                | Principal Balance    | % of Aggregate    |
|--------------------|----------------|----------------------|-------------------|
|                    | Number of      | Outstanding as of    | Principal Balance |
| PERIODIC RATE CAP: | Mortgage Loans | the Cutoff Date      | Outstanding as of |
|                    |                |                      | the Cutoff Date   |
| 1.000              | 99             | 16,734,237.11        | 1.39              |
| <b>Total</b>       | <b>99</b>      | <b>16,734,237.11</b> | <b>100.00</b>     |

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|                        |                | Principal Balance    | % of Aggregate    |
|------------------------|----------------|----------------------|-------------------|
|                        | Number of      | Outstanding as of    | Principal Balance |
| NEXT RATE CHANGE DATE: | Mortgage Loans | the Cutoff Date      | Outstanding as of |
| 04/01/07 - 04/30/07    | 2              | 312,552.40           | 1.87              |
| 05/01/07 - 05/31/07    | 55             | 9,168,435.42         | 54.79             |
| 06/01/07 - 06/30/07    | 39             | 6,507,627.00         | 38.89             |
| 04/01/08 - 04/30/08    | 1              | 511,222.29           | 3.05              |
| 06/01/08 - 06/30/08    | 2              | 234,400.00           | 1.40              |
| <b>Total</b>           | <b>99</b>      | <b>16,734,237.11</b> | <b>100.00</b>     |

|                |                | Principal Balance    | % of Aggregate    |
|----------------|----------------|----------------------|-------------------|
|                | Number of      | Outstanding as of    | Principal Balance |
| ORIGINAL TERM: | Mortgage Loans | the Cutoff Date      | Outstanding as of |
| 360            | 122            | 21,346,031.26        | 100.00            |
| <b>Total</b>   | <b>122</b>     | <b>21,346,031.26</b> | <b>100.00</b>     |

|                 |                | Principal Balance    | % of Aggregate    |
|-----------------|----------------|----------------------|-------------------|
|                 | Number of      | Outstanding as of    | Principal Balance |
| REMAINING TERM: | Mortgage Loans | the Cutoff Date      | Outstanding as of |
| 358             | 5              | 1,676,327.74         | 7.85              |
| 359             | 75             | 12,764,956.52        | 59.80             |
| 360             | 42             | 6,904,747.00         | 32.35             |
| <b>Total</b>    | <b>122</b>     | <b>21,346,031.26</b> | <b>100.00</b>     |

|              |                | Principal Balance    | % of Aggregate    |
|--------------|----------------|----------------------|-------------------|
|              | Number of      | Outstanding as of    | Principal Balance |
| SEASONING:   | Mortgage Loans | the Cutoff Date      | Outstanding as of |
| 0            | 42             | 6,904,747.00         | 32.35             |
| 1            | 75             | 12,764,956.52        | 59.80             |
| 2            | 5              | 1,676,327.74         | 7.85              |
| <b>Total</b> | <b>122</b>     | <b>21,346,031.26</b> | <b>100.00</b>     |

|                |                | Principal Balance    | % of Aggregate    |
|----------------|----------------|----------------------|-------------------|
|                | Number of      | Outstanding as of    | Principal Balance |
| SILENT SECOND: | Mortgage Loans | the Cutoff Date      | Outstanding as of |
| Silent Second  | 122            | 21,346,031.26        | 100.00            |
| <b>Total</b>   | <b>122</b>     | <b>21,346,031.26</b> | <b>100.00</b>     |

|                       |                | Principal Balance    | % of Aggregate    |
|-----------------------|----------------|----------------------|-------------------|
|                       | Number of      | Outstanding as of    | Principal Balance |
| PREPAYMENT PENALTY:   | Mortgage Loans | the Cutoff Date      | Outstanding as of |
| No Prepayment Penalty | 97             | 16,195,066.81        | 75.87             |
| Prepayment Penalty    | 25             | 5,150,964.45         | 24.13             |
| <b>Total</b>          | <b>122</b>     | <b>21,346,031.26</b> | <b>100.00</b>     |

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| <b>PREPAY TERM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 0                   | 97                                  | 16,195,066.81                                                      | 75.87                                                                                 |
| 12                  | 3                                   | 1,159,777.92                                                       | 5.43                                                                                  |
| 36                  | 22                                  | 3,991,186.53                                                       | 18.70                                                                                 |
| <b>Total</b>        | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>LIEN POSITION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| First Lien            | 122                                 | 21,346,031.26                                                      | 100.00                                                                                |
| <b>Total</b>          | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>PROPERTY TYPE:</b>  | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Single Family Detached | 110                                 | 18,907,280.43                                                      | 88.58                                                                                 |
| Condominium            | 6                                   | 1,070,121.22                                                       | 5.01                                                                                  |
| PUD Attached           | 1                                   | 527,612.05                                                         | 2.47                                                                                  |
| Two-Four Family        | 2                                   | 417,948.10                                                         | 1.96                                                                                  |
| PUD Detached           | 2                                   | 342,124.36                                                         | 1.60                                                                                  |
| Manufactured Housing   | 1                                   | 80,945.10                                                          | 0.38                                                                                  |
| <b>Total</b>           | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>PURPOSE:</b>     | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Purchase            | 86                                  | 13,815,979.31                                                      | 64.72                                                                                 |
| Cash Out Refinance  | 32                                  | 6,795,808.56                                                       | 31.84                                                                                 |
| Rate/Term Refinance | 4                                   | 734,243.39                                                         | 3.44                                                                                  |
| <b>Total</b>        | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>OCCUPANCY:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Primary           | 120                                 | 20,668,860.87                                                      | 96.83                                                                                 |
| Non-owner         | 2                                   | 677,170.39                                                         | 3.17                                                                                  |
| <b>Total</b>      | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>DOCUMENTATION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Full                  | 90                                  | 15,081,719.73                                                      | 70.65                                                                                 |
| Limited               | 24                                  | 4,532,244.16                                                       | 21.23                                                                                 |
| Stated                | 8                                   | 1,732,067.37                                                       | 8.11                                                                                  |
| <b>Total</b>          | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

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| <b>CREDIT GRADE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2A                   | 10                                  | 2,283,218.45                                                       | 10.70                                                                                 |
| 3A                   | 32                                  | 5,606,376.69                                                       | 26.26                                                                                 |
| 4A                   | 30                                  | 4,761,972.00                                                       | 22.31                                                                                 |
| 5A                   | 20                                  | 2,884,650.89                                                       | 13.51                                                                                 |
| 6A                   | 12                                  | 2,514,143.27                                                       | 11.78                                                                                 |
| 7A                   | 4                                   | 797,690.83                                                         | 3.74                                                                                  |
| 8A                   | 4                                   | 847,320.33                                                         | 3.97                                                                                  |
| A                    | 1                                   | 100,000.00                                                         | 0.47                                                                                  |
| B                    | 2                                   | 486,172.15                                                         | 2.28                                                                                  |
| C                    | 4                                   | 747,135.65                                                         | 3.50                                                                                  |
| D                    | 3                                   | 317,351.00                                                         | 1.49                                                                                  |
| <b>Total</b>         | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

| <b>STATE:</b>  | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Alabama        | 4                                   | 793,223.91                                                         | 3.72                                                                                  |
| Arizona        | 4                                   | 518,132.81                                                         | 2.43                                                                                  |
| California     | 8                                   | 2,815,518.25                                                       | 13.19                                                                                 |
| Colorado       | 2                                   | 312,000.00                                                         | 1.46                                                                                  |
| Connecticut    | 4                                   | 642,782.08                                                         | 3.01                                                                                  |
| Delaware       | 3                                   | 428,726.07                                                         | 2.01                                                                                  |
| Florida        | 10                                  | 1,411,410.15                                                       | 6.61                                                                                  |
| Georgia        | 11                                  | 1,623,457.70                                                       | 7.61                                                                                  |
| Illinois       | 7                                   | 1,192,677.24                                                       | 5.59                                                                                  |
| Indiana        | 1                                   | 128,386.54                                                         | 0.60                                                                                  |
| Iowa           | 1                                   | 80,000.00                                                          | 0.37                                                                                  |
| Kansas         | 1                                   | 81,600.00                                                          | 0.38                                                                                  |
| Louisiana      | 2                                   | 227,313.61                                                         | 1.06                                                                                  |
| Maine          | 1                                   | 166,894.58                                                         | 0.78                                                                                  |
| Maryland       | 1                                   | 159,870.13                                                         | 0.75                                                                                  |
| Massachusetts  | 3                                   | 394,909.62                                                         | 1.85                                                                                  |
| Michigan       | 8                                   | 1,490,723.46                                                       | 6.98                                                                                  |
| Minnesota      | 6                                   | 1,069,799.39                                                       | 5.01                                                                                  |
| Mississippi    | 1                                   | 95,935.45                                                          | 0.45                                                                                  |
| Missouri       | 2                                   | 276,221.50                                                         | 1.29                                                                                  |
| New Jersey     | 4                                   | 763,868.07                                                         | 3.58                                                                                  |
| New York       | 4                                   | 1,740,011.68                                                       | 8.15                                                                                  |
| Oklahoma       | 1                                   | 338,205.30                                                         | 1.58                                                                                  |
| Oregon         | 7                                   | 794,277.72                                                         | 3.72                                                                                  |
| Pennsylvania   | 5                                   | 799,457.90                                                         | 3.75                                                                                  |
| Rhode Island   | 4                                   | 722,804.38                                                         | 3.39                                                                                  |
| South Carolina | 1                                   | 79,932.46                                                          | 0.37                                                                                  |
| Tennessee      | 1                                   | 139,520.00                                                         | 0.65                                                                                  |
| Texas          | 8                                   | 1,017,571.44                                                       | 4.77                                                                                  |
| Washington     | 1                                   | 155,000.00                                                         | 0.73                                                                                  |
| Wisconsin      | 5                                   | 747,529.88                                                         | 3.50                                                                                  |
| Wyoming        | 1                                   | 138,269.94                                                         | 0.65                                                                                  |
| <b>Total</b>   | <b>122</b>                          | <b>21,346,031.26</b>                                               | <b>100.00</b>                                                                         |

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AMSI 2005-R5

Scheduled 06/01/05 Balances

Product: 2/28 LIBOR& 3/27 LIBOR& Fixed Rate  
Amortization: Fully Amortizing  
Index: 6 Mo LIBOR& Fixed Rate

Total Current Balance: 8,367,485  
Total Original Loan Amount: 8,371,183

Number Of Loans: 71

|                                           |                                                      | Minimum     | Maximum        |
|-------------------------------------------|------------------------------------------------------|-------------|----------------|
| Average Current Balance:                  | \$117,851.90                                         | \$59,930.19 | \$363,807.30   |
| Average Original Loan Amount:             | \$117,903.99                                         | \$60,000.00 | \$364,000.00   |
| Weighted Average Gross Coupon:            | 9.673 %                                              | 7.350       | 13.450 %       |
| Weighted Average Gross Margin:            | 6.077 %                                              | 3.900       | 6.750 %        |
| Weighted Average Initial Rate Cap:        | 2.000 %                                              | 2.000       | 2.000 %        |
| Weighted Average Periodic Rate Cap:       | 1.000 %                                              | 1.000       | 1.000 %        |
| Weighted Average Minimum Rate:            | 9.618 %                                              | 7.350       | 12.550 %       |
| Weighted Average Maximum Rate:            | 15.618 %                                             | 13.350      | 18.550 %       |
| Weighted Average Initial Reset Frequency: | 26 months                                            | 24          | 36 months      |
| Weighted Average Reset Frequency:         | 6 months                                             | 6           | 6 months       |
| Weighted Average Next Reset:              | 25 months                                            | 21          | 36 months      |
| Weighted Average Original Ltv:            | 70.685 %                                             | 18.182      | 90.000 %       |
| Weighted Average Cltv W/Ss:               | 71.308 %                                             | 18.182      | 90.000 %       |
| Weighted Average Debt Ratio:              | 36.12 %                                              | 4.00        | 55.00 %        |
| Weighted Average Fico Score:              | 559                                                  | 504         | 597            |
| Weighted Average Original Term:           | 357.835 months                                       | 180.000     | 360.000 months |
| Weighted Average Remaining Term:          | 357.039 months                                       | 179.000     | 360.000 months |
| Weighted Average Seasoning:               | 0.796 months                                         | 0.000       | 3.000 months   |
| Weighted Average Prepay Term:             | 36 months                                            | 0           | 36 months      |
| Top State Concentrations (\$):            | 19.39 % Florida, 13.78 % California, 8.85 % New York |             |                |
| Maximum Zip Code Concentration (\$):      | 4.35 % 34116 (Naples, FL)                            |             |                |

First Pay Date: Apr 01, 2005 Jul 01, 2005  
Paid To Date: May 01, 2005 Jun 01, 2005  
Next Rate Change Date: Mar 01, 2007 Jun 01, 2008  
Mature Date: May 01, 2020 Jun 01, 2035

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Table

| <b>PRODUCT:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2/28 LIBOR      | 55                                  | 6,841,863.08                                                       | 81.77                                                                                 |
| 3/27 LIBOR      | 11                                  | 1,135,850.88                                                       | 13.57                                                                                 |
| Fixed Rate      | 5                                   | 389,770.63                                                         | 4.66                                                                                  |
| <b>Total</b>    | <b>71</b>                           | <b>8,367,484.59</b>                                                | <b>100.00</b>                                                                         |

| <b>AMORTIZATION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Fully Amortizing     | 71                                  | 8,367,484.59                                                       | 100.00                                                                                |
| <b>Total</b>         | <b>71</b>                           | <b>8,367,484.59</b>                                                | <b>100.00</b>                                                                         |

| <b>INDEX:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 6 Mo LIBOR    | 66                                  | 7,977,713.96                                                       | 95.34                                                                                 |
| Fixed Rate    | 5                                   | 389,770.63                                                         | 4.66                                                                                  |
| <b>Total</b>  | <b>71</b>                           | <b>8,367,484.59</b>                                                | <b>100.00</b>                                                                         |

| <b>STATUS:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 01:Current     | 71                                  | 8,367,484.59                                                       | 100.00                                                                                |
| <b>Total</b>   | <b>71</b>                           | <b>8,367,484.59</b>                                                | <b>100.00</b>                                                                         |

| <b>ORIGINAL BALANCE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|--------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 60,000.00 - 100,000.00   | 40                                  | 2,784,274.59                                                       | 33.27                                                                                 |
| 100,000.01 - 200,000.00  | 20                                  | 2,912,097.44                                                       | 34.80                                                                                 |
| 200,000.01 - 300,000.00  | 10                                  | 2,307,305.26                                                       | 27.57                                                                                 |
| 300,000.01 - 364,000.00  | 1                                   | 363,807.30                                                         | 4.35                                                                                  |
| <b>Total</b>             | <b>71</b>                           | <b>8,367,484.59</b>                                                | <b>100.00</b>                                                                         |

| <b>CURRENT BALANCE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 59,930.19 - 100,000.00  | 40                                  | 2,784,274.59                                                       | 33.27                                                                                 |
| 100,000.01 - 150,000.00 | 13                                  | 1,676,317.22                                                       | 20.03                                                                                 |
| 150,000.01 - 200,000.00 | 7                                   | 1,235,780.22                                                       | 14.77                                                                                 |
| 200,000.01 - 250,000.00 | 7                                   | 1,512,931.61                                                       | 18.08                                                                                 |
| 250,000.01 - 300,000.00 | 3                                   | 794,373.65                                                         | 9.49                                                                                  |
| 350,000.01 - 363,807.30 | 1                                   | 363,807.30                                                         | 4.35                                                                                  |
| <b>Total</b>            | <b>71</b>                           | <b>8,367,484.59</b>                                                | <b>100.00</b>                                                                         |

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|                 | Number of      | Principal Balance                    | % of Aggregate                                            |
|-----------------|----------------|--------------------------------------|-----------------------------------------------------------|
| GROSS COUPON:   | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 7.350 - 8.000   | 6              | 919,690.42                           | 10.99                                                     |
| 8.001 - 9.000   | 16             | 1,977,018.68                         | 23.63                                                     |
| 9.001 - 10.000  | 19             | 2,652,951.50                         | 31.71                                                     |
| 10.001 - 11.000 | 11             | 1,116,017.66                         | 13.34                                                     |
| 11.001 - 12.000 | 14             | 1,169,425.10                         | 13.98                                                     |
| 12.001 - 13.000 | 4              | 472,393.62                           | 5.65                                                      |
| 13.001 - 13.450 | 1              | 59,987.61                            | 0.72                                                      |
| <b>Total</b>    | <b>71</b>      | <b>8,367,484.59</b>                  | <b>100.00</b>                                             |

|               | Number of      | Principal Balance                    | % of Aggregate                                            |
|---------------|----------------|--------------------------------------|-----------------------------------------------------------|
| GROSS MARGIN: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 0.000 - 4.000 | 2              | 506,500.73                           | 6.35                                                      |
| 4.001 - 5.000 | 1              | 165,948.10                           | 2.08                                                      |
| 5.001 - 6.000 | 28             | 3,180,562.18                         | 39.87                                                     |
| 6.001 - 6.750 | 35             | 4,124,702.95                         | 51.70                                                     |
| <b>Total</b>  | <b>66</b>      | <b>7,977,713.96</b>                  | <b>100.00</b>                                             |

|               | Number of      | Principal Balance                    | % of Aggregate                                            |
|---------------|----------------|--------------------------------------|-----------------------------------------------------------|
| ORIGINAL LTV: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 18.18 - 20.00 | 1              | 59,967.90                            | 0.72                                                      |
| 20.01 - 25.00 | 1              | 64,967.03                            | 0.78                                                      |
| 30.01 - 35.00 | 1              | 60,000.00                            | 0.72                                                      |
| 35.01 - 40.00 | 2              | 396,249.37                           | 4.74                                                      |
| 40.01 - 45.00 | 3              | 428,692.41                           | 5.12                                                      |
| 45.01 - 50.00 | 1              | 59,968.56                            | 0.72                                                      |
| 50.01 - 55.00 | 3              | 285,935.92                           | 3.42                                                      |
| 55.01 - 60.00 | 1              | 65,957.91                            | 0.79                                                      |
| 60.01 - 65.00 | 6              | 506,885.86                           | 6.06                                                      |
| 65.01 - 70.00 | 7              | 694,420.17                           | 8.30                                                      |
| 70.01 - 75.00 | 21             | 2,490,554.68                         | 29.76                                                     |
| 75.01 - 80.00 | 14             | 2,036,820.75                         | 24.34                                                     |
| 80.01 - 85.00 | 5              | 458,694.68                           | 5.48                                                      |
| 85.01 - 90.00 | 5              | 758,369.35                           | 9.06                                                      |
| <b>Total</b>  | <b>71</b>      | <b>8,367,484.59</b>                  | <b>100.00</b>                                             |

|              | Number of      | Principal Balance                    | % of Aggregate                                            |
|--------------|----------------|--------------------------------------|-----------------------------------------------------------|
| FICO:        | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 504 - 550    | 23             | 2,579,857.15                         | 30.83                                                     |
| 551 - 597    | 48             | 5,787,627.44                         | 69.17                                                     |
| <b>Total</b> | <b>71</b>      | <b>8,367,484.59</b>                  | <b>100.00</b>                                             |

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|                 | Number of      | Principal Balance                    | % of Aggregate                                            |
|-----------------|----------------|--------------------------------------|-----------------------------------------------------------|
| MAXIMUM RATE:   | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 0.000 - 14.000  | 6              | 919,690.42                           | 11.53                                                     |
| 14.001 - 15.000 | 16             | 1,977,018.68                         | 24.78                                                     |
| 15.001 - 16.000 | 17             | 2,504,974.95                         | 31.40                                                     |
| 16.001 - 17.000 | 9              | 934,211.19                           | 11.71                                                     |
| 17.001 - 18.000 | 14             | 1,169,425.10                         | 14.66                                                     |
| 18.001 - 18.550 | 4              | 472,393.62                           | 5.92                                                      |
| <b>Total</b>    | <b>66</b>      | <b>7,977,713.96</b>                  | <b>100.00</b>                                             |

|                 | Number of      | Principal Balance                    | % of Aggregate                                            |
|-----------------|----------------|--------------------------------------|-----------------------------------------------------------|
| MINIMUM RATE:   | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 0.000 - 8.000   | 6              | 919,690.42                           | 11.53                                                     |
| 8.001 - 9.000   | 16             | 1,977,018.68                         | 24.78                                                     |
| 9.001 - 10.000  | 17             | 2,504,974.95                         | 31.40                                                     |
| 10.001 - 11.000 | 9              | 934,211.19                           | 11.71                                                     |
| 11.001 - 12.000 | 14             | 1,169,425.10                         | 14.66                                                     |
| 12.001 - 12.550 | 4              | 472,393.62                           | 5.92                                                      |
| <b>Total</b>    | <b>66</b>      | <b>7,977,713.96</b>                  | <b>100.00</b>                                             |

|                   | Number of      | Principal Balance                    | % of Aggregate                                            |
|-------------------|----------------|--------------------------------------|-----------------------------------------------------------|
| INITIAL RATE CAP: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 2.000             | 66             | 7,977,713.96                         | 0.66                                                      |
| <b>Total</b>      | <b>66</b>      | <b>7,977,713.96</b>                  | <b>100.00</b>                                             |

|                    | Number of      | Principal Balance                    | % of Aggregate                                            |
|--------------------|----------------|--------------------------------------|-----------------------------------------------------------|
| PERIODIC RATE CAP: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 1.000              | 66             | 7,977,713.96                         | 0.66                                                      |
| <b>Total</b>       | <b>66</b>      | <b>7,977,713.96</b>                  | <b>100.00</b>                                             |

|                        | Number of      | Principal Balance                    | % of Aggregate                                            |
|------------------------|----------------|--------------------------------------|-----------------------------------------------------------|
| NEXT RATE CHANGE DATE: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 03/01/07 - 03/31/07    | 1              | 203,529.06                           | 2.55                                                      |
| 04/01/07 - 04/30/07    | 3              | 377,127.58                           | 4.73                                                      |
| 05/01/07 - 05/31/07    | 30             | 3,929,014.44                         | 49.25                                                     |
| 06/01/07 - 06/30/07    | 21             | 2,332,192.00                         | 29.23                                                     |
| 05/01/08 - 05/31/08    | 9              | 980,300.88                           | 12.29                                                     |
| 06/01/08 - 06/30/08    | 2              | 155,550.00                           | 1.95                                                      |
| <b>Total</b>           | <b>66</b>      | <b>7,977,713.96</b>                  | <b>100.00</b>                                             |

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| ORIGINAL TERM: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 180            | 1                           | 60,618.78                                                 | 0.72                                                                        |
| 240            | 1                           | 60,015.57                                                 | 0.72                                                                        |
| 360            | 69                          | 8,246,850.24                                              | 98.56                                                                       |
| <b>Total</b>   | <b>71</b>                   | <b>8,367,484.59</b>                                       | <b>100.00</b>                                                               |

| REMAINING TERM: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 179             | 1                           | 60,618.78                                                 | 0.72                                                                        |
| 239             | 1                           | 60,015.57                                                 | 0.72                                                                        |
| 357             | 1                           | 203,529.06                                                | 2.43                                                                        |
| 358             | 3                           | 377,127.58                                                | 4.51                                                                        |
| 359             | 42                          | 5,178,451.60                                              | 61.89                                                                       |
| 360             | 23                          | 2,487,742.00                                              | 29.73                                                                       |
| <b>Total</b>    | <b>71</b>                   | <b>8,367,484.59</b>                                       | <b>100.00</b>                                                               |

| SEASONING:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|--------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 0            | 23                          | 2,487,742.00                                              | 29.73                                                                       |
| 1            | 44                          | 5,299,085.95                                              | 63.33                                                                       |
| 2            | 3                           | 377,127.58                                                | 4.51                                                                        |
| 3            | 1                           | 203,529.06                                                | 2.43                                                                        |
| <b>Total</b> | <b>71</b>                   | <b>8,367,484.59</b>                                       | <b>100.00</b>                                                               |

| SILENT SECOND:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| No Silent Second | 70                          | 8,201,536.49                                              | 98.02                                                                       |
| Silent Second    | 1                           | 165,948.10                                                | 1.98                                                                        |
| <b>Total</b>     | <b>71</b>                   | <b>8,367,484.59</b>                                       | <b>100.00</b>                                                               |

| PREPAYMENT PENALTY:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Prepayment Penalty    | 37                          | 4,503,753.52                                              | 53.82                                                                       |
| No Prepayment Penalty | 34                          | 3,863,731.07                                              | 46.18                                                                       |
| <b>Total</b>          | <b>71</b>                   | <b>8,367,484.59</b>                                       | <b>100.00</b>                                                               |

| PREPAY TERM: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|--------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 0            | 34                          | 3,863,731.07                                              | 46.18                                                                       |
| 36           | 37                          | 4,503,753.52                                              | 53.82                                                                       |
| <b>Total</b> | <b>71</b>                   | <b>8,367,484.59</b>                                       | <b>100.00</b>                                                               |

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| <b>LIEN POSITION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| First Lien            | 71                                  | 8,367,484.59                                                       | 100.00                                                                                |
| <b>Total</b>          | <b>71</b>                           | <b>8,367,484.59</b>                                                | <b>100.00</b>                                                                         |

| <b>PROPERTY TYPE:</b>  | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Single Family Detached | 52                                  | 5,721,867.20                                                       | 68.38                                                                                 |
| Two-Four Family        | 13                                  | 1,832,312.52                                                       | 21.90                                                                                 |
| Condominium            | 3                                   | 543,786.45                                                         | 6.50                                                                                  |
| Single Family Attached | 2                                   | 198,292.74                                                         | 2.37                                                                                  |
| PUD Detached           | 1                                   | 71,225.68                                                          | 0.85                                                                                  |
| <b>Total</b>           | <b>71</b>                           | <b>8,367,484.59</b>                                                | <b>100.00</b>                                                                         |

| <b>PURPOSE:</b>     | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Cash Out Refinance  | 69                                  | 8,049,222.10                                                       | 96.20                                                                                 |
| Rate/Term Refinance | 2                                   | 318,262.49                                                         | 3.80                                                                                  |
| <b>Total</b>        | <b>71</b>                           | <b>8,367,484.59</b>                                                | <b>100.00</b>                                                                         |

| <b>OCCUPANCY:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Non-owner         | 51                                  | 6,058,432.68                                                       | 72.40                                                                                 |
| Second Home       | 20                                  | 2,309,051.91                                                       | 27.60                                                                                 |
| <b>Total</b>      | <b>71</b>                           | <b>8,367,484.59</b>                                                | <b>100.00</b>                                                                         |

| <b>INSURED AVM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Non Insured AVM     | 59                                  | 6,852,248.80                                                       | 81.89                                                                                 |
| Insured AVM         | 12                                  | 1,515,235.79                                                       | 18.11                                                                                 |
| <b>Total</b>        | <b>71</b>                           | <b>8,367,484.59</b>                                                | <b>100.00</b>                                                                         |

| <b>DOCUMENTATION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Full                  | 41                                  | 4,913,312.68                                                       | 58.72                                                                                 |
| Stated                | 18                                  | 1,852,601.32                                                       | 22.14                                                                                 |
| Limited               | 12                                  | 1,601,570.59                                                       | 19.14                                                                                 |
| <b>Total</b>          | <b>71</b>                           | <b>8,367,484.59</b>                                                | <b>100.00</b>                                                                         |

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| <b>CREDIT GRADE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2A                   | 30                                  | 3,329,673.51                                                       | 39.79                                                                                 |
| A                    | 11                                  | 1,328,833.52                                                       | 15.88                                                                                 |
| B                    | 22                                  | 2,528,706.02                                                       | 30.22                                                                                 |
| C                    | 8                                   | 1,180,271.54                                                       | 14.11                                                                                 |
| <b>Total</b>         | <b>71</b>                           | <b>8,367,484.59</b>                                                | <b>100.00</b>                                                                         |

| <b>STATE:</b>        | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Alabama              | 1                                   | 60,000.00                                                          | 0.72                                                                                  |
| Arizona              | 2                                   | 129,205.91                                                         | 1.54                                                                                  |
| California           | 5                                   | 1,153,279.09                                                       | 13.78                                                                                 |
| Delaware             | 1                                   | 184,373.67                                                         | 2.20                                                                                  |
| District of Columbia | 1                                   | 163,500.00                                                         | 1.95                                                                                  |
| Florida              | 11                                  | 1,622,165.60                                                       | 19.39                                                                                 |
| Georgia              | 2                                   | 184,205.51                                                         | 2.20                                                                                  |
| Idaho                | 1                                   | 206,000.00                                                         | 2.46                                                                                  |
| Illinois             | 1                                   | 165,948.10                                                         | 1.98                                                                                  |
| Louisiana            | 3                                   | 215,116.41                                                         | 2.57                                                                                  |
| Maryland             | 3                                   | 397,785.43                                                         | 4.75                                                                                  |
| Massachusetts        | 3                                   | 614,500.73                                                         | 7.34                                                                                  |
| Michigan             | 4                                   | 270,859.88                                                         | 3.24                                                                                  |
| Minnesota            | 1                                   | 103,953.00                                                         | 1.24                                                                                  |
| New Jersey           | 2                                   | 120,317.90                                                         | 1.44                                                                                  |
| New York             | 6                                   | 740,259.88                                                         | 8.85                                                                                  |
| North Carolina       | 2                                   | 158,872.47                                                         | 1.90                                                                                  |
| Oklahoma             | 3                                   | 236,676.27                                                         | 2.83                                                                                  |
| Pennsylvania         | 3                                   | 209,894.45                                                         | 2.51                                                                                  |
| South Carolina       | 2                                   | 238,221.07                                                         | 2.85                                                                                  |
| Tennessee            | 2                                   | 136,475.07                                                         | 1.63                                                                                  |
| Texas                | 7                                   | 505,679.21                                                         | 6.04                                                                                  |
| Washington           | 1                                   | 148,407.22                                                         | 1.77                                                                                  |
| Wisconsin            | 4                                   | 401,787.72                                                         | 4.80                                                                                  |
| <b>Total</b>         | <b>71</b>                           | <b>8,367,484.59</b>                                                | <b>100.00</b>                                                                         |

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notable

| TOP 50 PROPERTY ZIP        | PROPERTY C | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|----------------------------|------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 34116 Naples, FL           |            | 1                           | 363,807.30                                                | 4.35                                                                        |
| 01529 Millville, MA        |            | 1                           | 287,108.70                                                | 3.43                                                                        |
| 53210 Wawatosa, WI         |            | 3                           | 257,412.72                                                | 3.08                                                                        |
| 90502 Torrance, CA         |            | 1                           | 256,435.08                                                | 3.06                                                                        |
| 90003 Los Angeles, CA      |            | 1                           | 250,829.87                                                | 3.00                                                                        |
| 95691 Southport, CA        |            | 1                           | 249,764.77                                                | 2.98                                                                        |
| 10312 Staten Island, NY    |            | 1                           | 219,500.00                                                | 2.62                                                                        |
| 01077 Southwick, MA        |            | 1                           | 219,392.03                                                | 2.62                                                                        |
| 34741 Kissimmee, FL        |            | 1                           | 209,879.17                                                | 2.51                                                                        |
| 83835 Hayden, ID           |            | 1                           | 206,000.00                                                | 2.46                                                                        |
| 92102 San Diego, CA        |            | 1                           | 204,866.58                                                | 2.45                                                                        |
| 11772 Patchogue, NY        |            | 1                           | 203,529.06                                                | 2.43                                                                        |
| 21212 Govans, MD           |            | 1                           | 194,875.66                                                | 2.33                                                                        |
| 94550 Livermore, CA        |            | 1                           | 191,382.79                                                | 2.29                                                                        |
| 19701 Bear, DE             |            | 1                           | 184,373.67                                                | 2.20                                                                        |
| 29485 Summ, SC             |            | 1                           | 170,000.00                                                | 2.03                                                                        |
| 60644 Chicago, IL          |            | 1                           | 165,948.10                                                | 1.98                                                                        |
| 33773 Largo, FL            |            | 1                           | 165,700.00                                                | 1.98                                                                        |
| 20011 Washington, DC       |            | 1                           | 163,500.00                                                | 1.95                                                                        |
| 32413 Panama City, FL      |            | 1                           | 149,089.37                                                | 1.78                                                                        |
| 98237 Concrete, WA         |            | 1                           | 148,407.22                                                | 1.77                                                                        |
| 33615 Tampa, FL            |            | 1                           | 147,832.43                                                | 1.77                                                                        |
| 54004 Reeve, WI            |            | 1                           | 144,375.00                                                | 1.73                                                                        |
| 33154 Miami, FL            |            | 1                           | 138,262.00                                                | 1.65                                                                        |
| 21842 Ocean City, MD       |            | 1                           | 137,942.74                                                | 1.65                                                                        |
| 33614 Tampa, FL            |            | 1                           | 130,000.00                                                | 1.55                                                                        |
| 30165 Rome, GA             |            | 1                           | 120,705.51                                                | 1.44                                                                        |
| 78108 Cibolo, TX           |            | 1                           | 120,000.00                                                | 1.43                                                                        |
| 73110 Midwest City, OK     |            | 2                           | 119,926.32                                                | 1.43                                                                        |
| 73165 Del City, OK         |            | 1                           | 116,749.95                                                | 1.40                                                                        |
| 12571 Milan, NY            |            | 1                           | 111,000.00                                                | 1.33                                                                        |
| 01225 Cheshire, MA         |            | 1                           | 108,000.00                                                | 1.29                                                                        |
| 55904 Rochester, MN        |            | 1                           | 103,953.00                                                | 1.24                                                                        |
| 27704 Durham, NC           |            | 1                           | 95,972.47                                                 | 1.15                                                                        |
| 70806 Baton Rouge, LA      |            | 1                           | 95,198.61                                                 | 1.14                                                                        |
| 33556 Odessa, FL           |            | 1                           | 92,650.00                                                 | 1.11                                                                        |
| 48813 Charlotte, MI        |            | 1                           | 87,397.43                                                 | 1.04                                                                        |
| 13905 Westview, NY         |            | 1                           | 86,250.00                                                 | 1.03                                                                        |
| 33462 Lantana, FL          |            | 1                           | 83,945.33                                                 | 1.00                                                                        |
| 19104 Philadelphia, PA     |            | 1                           | 82,454.83                                                 | 0.99                                                                        |
| 33705 Saint Petersburg, FL |            | 1                           | 79,500.00                                                 | 0.95                                                                        |
| 37043 Fredonia, TN         |            | 1                           | 76,494.68                                                 | 0.91                                                                        |
| 78701 Austin, TX           |            | 1                           | 71,249.67                                                 | 0.85                                                                        |
| 75143 Kemp, TX             |            | 1                           | 71,225.68                                                 | 0.85                                                                        |
| 29732 Rock Hill, SC        |            | 1                           | 68,221.07                                                 | 0.82                                                                        |
| 16504 Erie, PA             |            | 1                           | 67,432.62                                                 | 0.81                                                                        |
| 85202 Mesa, AZ             |            | 1                           | 65,957.91                                                 | 0.79                                                                        |
| 20783 Adelphi, MD          |            | 1                           | 64,967.03                                                 | 0.78                                                                        |
| 39817 Bainbridge, GA       |            | 1                           | 63,500.00                                                 | 0.76                                                                        |

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|                  |           |                     |              |
|------------------|-----------|---------------------|--------------|
| 48217 Delray, MI | 1         | 63,478.32           | 0.76         |
| <b>Total</b>     | <b>53</b> | <b>7,276,444.69</b> | <b>86.96</b> |

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AMSI 2005-R5

Scheduled 06/01/05 Balances

**Product:** 2/28 LIBOR& 3/27 LIBOR  
**Amortization:** Fully Amortizing  
**Index:** 6 Mo LIBOR

**Total Current Balance:** 8,543,701  
**Total Original Loan Amount:** 8,551,240

**Number Of Loans:** 87

|                                                  |                                                      | Minimum      | Maximum        |
|--------------------------------------------------|------------------------------------------------------|--------------|----------------|
| <b>Average Current Balance:</b>                  | \$98,203.45                                          | \$59,927.04  | \$318,124.50   |
| <b>Average Original Loan Amount:</b>             | \$98,290.11                                          | \$60,000.00  | \$318,500.00   |
| <b>Weighted Average Gross Coupon:</b>            | 8.874 %                                              | 6.950        | 11.990 %       |
| <b>Weighted Average Gross Margin:</b>            | 6.229 %                                              | 5.998        | 6.750 %        |
| <b>Weighted Average Initial Rate Cap:</b>        | 2.000 %                                              | 2.000        | 2.000 %        |
| <b>Weighted Average Periodic Rate Cap:</b>       | 1.000 %                                              | 1.000        | 1.000 %        |
| <b>Weighted Average Minimum Rate:</b>            | 8.874 %                                              | 6.950        | 11.990 %       |
| <b>Weighted Average Maximum Rate:</b>            | 14.874 %                                             | 12.950       | 17.990 %       |
| <b>Weighted Average Initial Reset Frequency:</b> | 26 months                                            | 24           | 36 months      |
| <b>Weighted Average Reset Frequency:</b>         | 6 months                                             | 6            | 6 months       |
| <b>Weighted Average Next Reset:</b>              | 24 months                                            | 18           | 35 months      |
| <b>Weighted Average Original Ltv:</b>            | 67.720 %                                             | 49.688       | 90.000 %       |
| <b>Weighted Average Cltv W/Ss:</b>               | 67.928 %                                             | 49.688       | 96.991 %       |
| <b>Weighted Average Debt Ratio:</b>              | 39.94 %                                              | 14.00        | 55.00 %        |
| <b>Weighted Average Fico Score:</b>              | 560                                                  | 502          | 599            |
| <b>Weighted Average Original Term:</b>           | 359.143 months                                       | 240.000      | 360.000 months |
| <b>Weighted Average Remaining Term:</b>          | 357.710 months                                       | 239.000      | 359.000 months |
| <b>Weighted Average Seasoning:</b>               | 1.433 months                                         | 1.000        | 6.000 months   |
| <b>Weighted Average Prepay Term:</b>             | 36 months                                            | 0            | 36 months      |
| <b>Top State Concentrations (\$):</b>            | 28.43 % Florida, 14.21 % California, 12.38 % Arizona |              |                |
| <b>Maximum Zip Code Concentration (\$):</b>      | 4.13 % 92570 (Perris, CA)                            |              |                |
| <b>First Pay Date:</b>                           | Jan 01, 2005                                         | Jun 01, 2005 |                |
| <b>Paid To Date:</b>                             | Apr 01, 2005                                         | Jun 01, 2005 |                |
| <b>Next Rate Change Date:</b>                    | Dec 01, 2006                                         | May 01, 2008 |                |
| <b>Mature Date:</b>                              | May 01, 2025                                         | May 01, 2035 |                |

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Table

| PRODUCT:     | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|--------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 2/28 LIBOR   | 75                          | 7,428,350.62                                              | 86.95                                                                       |
| 3/27 LIBOR   | 12                          | 1,115,349.89                                              | 13.05                                                                       |
| <b>Total</b> | <b>87</b>                   | <b>8,543,700.51</b>                                       | <b>100.00</b>                                                               |

| AMORTIZATION:    | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Fully Amortizing | 87                          | 8,543,700.51                                              | 100.00                                                                      |
| <b>Total</b>     | <b>87</b>                   | <b>8,543,700.51</b>                                       | <b>100.00</b>                                                               |

| INDEX:       | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|--------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 6 Mo LIBOR   | 87                          | 8,543,700.51                                              | 100.00                                                                      |
| <b>Total</b> | <b>87</b>                   | <b>8,543,700.51</b>                                       | <b>100.00</b>                                                               |

| STATUS:      | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|--------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 01:Current   | 87                          | 8,543,700.51                                              | 100.00                                                                      |
| <b>Total</b> | <b>87</b>                   | <b>8,543,700.51</b>                                       | <b>100.00</b>                                                               |

| ORIGINAL BALANCE:       | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-------------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 60,000.00 - 100,000.00  | 58                          | 4,138,012.52                                              | 48.43                                                                       |
| 100,000.01 - 200,000.00 | 24                          | 3,165,614.92                                              | 37.05                                                                       |
| 200,000.01 - 300,000.00 | 4                           | 921,948.57                                                | 10.79                                                                       |
| 300,000.01 - 318,500.00 | 1                           | 318,124.50                                                | 3.72                                                                        |
| <b>Total</b>            | <b>87</b>                   | <b>8,543,700.51</b>                                       | <b>100.00</b>                                                               |

| CURRENT BALANCE:        | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-------------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 59,927.04 - 100,000.00  | 58                          | 4,138,012.52                                              | 48.43                                                                       |
| 100,000.01 - 150,000.00 | 17                          | 1,978,349.17                                              | 23.16                                                                       |
| 150,000.01 - 200,000.00 | 7                           | 1,187,265.75                                              | 13.90                                                                       |
| 200,000.01 - 250,000.00 | 3                           | 635,290.78                                                | 7.44                                                                        |
| 250,000.01 - 300,000.00 | 1                           | 286,657.79                                                | 3.36                                                                        |
| 300,000.01 - 318,124.50 | 1                           | 318,124.50                                                | 3.72                                                                        |
| <b>Total</b>            | <b>87</b>                   | <b>8,543,700.51</b>                                       | <b>100.00</b>                                                               |

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|                 | Number of      | Principal Balance                    | % of Aggregate                                            |
|-----------------|----------------|--------------------------------------|-----------------------------------------------------------|
| GROSS COUPON:   | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 6.950 - 7.000   | 1              | 152,873.34                           | 1.79                                                      |
| 7.001 - 8.000   | 14             | 2,076,410.04                         | 24.30                                                     |
| 8.001 - 9.000   | 29             | 3,099,783.36                         | 36.28                                                     |
| 9.001 - 10.000  | 22             | 1,740,644.50                         | 20.37                                                     |
| 10.001 - 11.000 | 15             | 1,063,163.31                         | 12.44                                                     |
| 11.001 - 11.990 | 6              | 410,825.96                           | 4.81                                                      |
| <b>Total</b>    | <b>87</b>      | <b>8,543,700.51</b>                  | <b>100.00</b>                                             |

|               | Number of      | Principal Balance                    | % of Aggregate                                            |
|---------------|----------------|--------------------------------------|-----------------------------------------------------------|
| GROSS MARGIN: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 5.998 - 6.000 | 46             | 5,048,098.66                         | 59.09                                                     |
| 6.001 - 6.750 | 41             | 3,495,601.85                         | 40.91                                                     |
| <b>Total</b>  | <b>87</b>      | <b>8,543,700.51</b>                  | <b>100.00</b>                                             |

|               | Number of      | Principal Balance                    | % of Aggregate                                            |
|---------------|----------------|--------------------------------------|-----------------------------------------------------------|
| ORIGINAL LTV: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 49.69 - 50.00 | 1              | 79,403.32                            | 0.93                                                      |
| 50.01 - 55.00 | 3              | 381,564.67                           | 4.47                                                      |
| 55.01 - 60.00 | 3              | 340,231.38                           | 3.98                                                      |
| 60.01 - 65.00 | 39             | 3,422,801.95                         | 40.06                                                     |
| 65.01 - 70.00 | 14             | 1,602,489.18                         | 18.76                                                     |
| 70.01 - 75.00 | 25             | 2,538,697.99                         | 29.71                                                     |
| 75.01 - 80.00 | 1              | 62,200.31                            | 0.73                                                      |
| 85.01 - 90.00 | 1              | 116,311.71                           | 1.36                                                      |
| <b>Total</b>  | <b>87</b>      | <b>8,543,700.51</b>                  | <b>100.00</b>                                             |

|              | Number of      | Principal Balance                    | % of Aggregate                                            |
|--------------|----------------|--------------------------------------|-----------------------------------------------------------|
| FICO:        | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 502 - 550    | 27             | 2,429,958.17                         | 28.44                                                     |
| 551 - 599    | 60             | 6,113,742.34                         | 71.56                                                     |
| <b>Total</b> | <b>87</b>      | <b>8,543,700.51</b>                  | <b>100.00</b>                                             |

|                 | Number of      | Principal Balance                    | % of Aggregate                                            |
|-----------------|----------------|--------------------------------------|-----------------------------------------------------------|
| MAXIMUM RATE:   | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 12.950 - 13.000 | 1              | 152,873.34                           | 1.79                                                      |
| 13.001 - 14.000 | 14             | 2,076,410.04                         | 24.30                                                     |
| 14.001 - 15.000 | 29             | 3,099,783.36                         | 36.28                                                     |
| 15.001 - 16.000 | 22             | 1,740,644.50                         | 20.37                                                     |
| 16.001 - 17.000 | 15             | 1,063,163.31                         | 12.44                                                     |
| 17.001 - 17.990 | 6              | 410,825.96                           | 4.81                                                      |
| <b>Total</b>    | <b>87</b>      | <b>8,543,700.51</b>                  | <b>100.00</b>                                             |

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|                 | Number of      | Principal Balance                    | % of Aggregate                                            |
|-----------------|----------------|--------------------------------------|-----------------------------------------------------------|
| MINIMUM RATE:   | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 6.950 - 7.000   | 1              | 152,873.34                           | 1.79                                                      |
| 7.001 - 8.000   | 14             | 2,076,410.04                         | 24.30                                                     |
| 8.001 - 9.000   | 29             | 3,099,783.36                         | 36.28                                                     |
| 9.001 - 10.000  | 22             | 1,740,644.50                         | 20.37                                                     |
| 10.001 - 11.000 | 15             | 1,063,163.31                         | 12.44                                                     |
| 11.001 - 11.990 | 6              | 410,825.96                           | 4.81                                                      |
| <b>Total</b>    | <b>87</b>      | <b>8,543,700.51</b>                  | <b>100.00</b>                                             |

|                   | Number of      | Principal Balance                    | % of Aggregate                                            |
|-------------------|----------------|--------------------------------------|-----------------------------------------------------------|
| INITIAL RATE CAP: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 2.000             | 87             | 8,543,700.51                         | 0.71                                                      |
| <b>Total</b>      | <b>87</b>      | <b>8,543,700.51</b>                  | <b>100.00</b>                                             |

|                    | Number of      | Principal Balance                    | % of Aggregate                                            |
|--------------------|----------------|--------------------------------------|-----------------------------------------------------------|
| PERIODIC RATE CAP: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 1.000              | 87             | 8,543,700.51                         | 0.71                                                      |
| <b>Total</b>       | <b>87</b>      | <b>8,543,700.51</b>                  | <b>100.00</b>                                             |

|                        | Number of      | Principal Balance                    | % of Aggregate                                            |
|------------------------|----------------|--------------------------------------|-----------------------------------------------------------|
| NEXT RATE CHANGE DATE: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 12/01/06 - 12/31/06    | 1              | 116,311.71                           | 1.36                                                      |
| 01/01/07 - 01/31/07    | 1              | 62,200.31                            | 0.73                                                      |
| 03/01/07 - 03/31/07    | 1              | 60,394.74                            | 0.71                                                      |
| 04/01/07 - 04/30/07    | 23             | 2,656,350.40                         | 31.09                                                     |
| 05/01/07 - 05/31/07    | 49             | 4,533,093.46                         | 53.06                                                     |
| 04/01/08 - 04/30/08    | 1              | 94,174.75                            | 1.10                                                      |
| 05/01/08 - 05/31/08    | 11             | 1,021,175.14                         | 11.95                                                     |
| <b>Total</b>           | <b>87</b>      | <b>8,543,700.51</b>                  | <b>100.00</b>                                             |

|                | Number of      | Principal Balance                    | % of Aggregate                                            |
|----------------|----------------|--------------------------------------|-----------------------------------------------------------|
| ORIGINAL TERM: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 240            | 1              | 61,017.42                            | 0.71                                                      |
| 360            | 86             | 8,482,683.09                         | 99.29                                                     |
| <b>Total</b>   | <b>87</b>      | <b>8,543,700.51</b>                  | <b>100.00</b>                                             |

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| REMAINING TERM: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 239             | 1                           | 61,017.42                                                 | 0.71                                                                        |
| 354             | 1                           | 116,311.71                                                | 1.36                                                                        |
| 355             | 1                           | 62,200.31                                                 | 0.73                                                                        |
| 357             | 1                           | 60,394.74                                                 | 0.71                                                                        |
| 358             | 24                          | 2,750,525.15                                              | 32.19                                                                       |
| 359             | 59                          | 5,493,251.18                                              | 64.30                                                                       |
| <b>Total</b>    | <b>87</b>                   | <b>8,543,700.51</b>                                       | <b>100.00</b>                                                               |

| SEASONING:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|--------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 1            | 60                          | 5,554,268.60                                              | 65.01                                                                       |
| 2            | 24                          | 2,750,525.15                                              | 32.19                                                                       |
| 3            | 1                           | 60,394.74                                                 | 0.71                                                                        |
| 5            | 1                           | 62,200.31                                                 | 0.73                                                                        |
| 6            | 1                           | 116,311.71                                                | 1.36                                                                        |
| <b>Total</b> | <b>87</b>                   | <b>8,543,700.51</b>                                       | <b>100.00</b>                                                               |

| SILENT SECOND:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| No Silent Second | 86                          | 8,462,755.41                                              | 99.05                                                                       |
| Silent Second    | 1                           | 80,945.10                                                 | 0.95                                                                        |
| <b>Total</b>     | <b>87</b>                   | <b>8,543,700.51</b>                                       | <b>100.00</b>                                                               |

| PREPAYMENT PENALTY:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Prepayment Penalty    | 67                          | 6,866,392.96                                              | 80.37                                                                       |
| No Prepayment Penalty | 20                          | 1,677,307.55                                              | 19.63                                                                       |
| <b>Total</b>          | <b>87</b>                   | <b>8,543,700.51</b>                                       | <b>100.00</b>                                                               |

| PREPAY TERM: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|--------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 0            | 20                          | 1,677,307.55                                              | 19.63                                                                       |
| 36           | 67                          | 6,866,392.96                                              | 80.37                                                                       |
| <b>Total</b> | <b>87</b>                   | <b>8,543,700.51</b>                                       | <b>100.00</b>                                                               |

| LIEN POSITION: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| First Lien     | 87                          | 8,543,700.51                                              | 100.00                                                                      |
| <b>Total</b>   | <b>87</b>                   | <b>8,543,700.51</b>                                       | <b>100.00</b>                                                               |

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| PROPERTY TYPE:       | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|----------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Manufactured Housing | 87                          | 8,543,700.51                                              | 100.00                                                                      |
| <b>Total</b>         | <b>87</b>                   | <b>8,543,700.51</b>                                       | <b>100.00</b>                                                               |

| PURPOSE:            | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|---------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Cash Out Refinance  | 84                          | 8,309,818.40                                              | 97.26                                                                       |
| Rate/Term Refinance | 3                           | 233,882.11                                                | 2.74                                                                        |
| <b>Total</b>        | <b>87</b>                   | <b>8,543,700.51</b>                                       | <b>100.00</b>                                                               |

| OCCUPANCY:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|--------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Primary      | 87                          | 8,543,700.51                                              | 100.00                                                                      |
| <b>Total</b> | <b>87</b>                   | <b>8,543,700.51</b>                                       | <b>100.00</b>                                                               |

| INSURED AVM:    | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Non Insured AVM | 86                          | 8,413,015.90                                              | 98.47                                                                       |
| Insured AVM     | 1                           | 130,684.61                                                | 1.53                                                                        |
| <b>Total</b>    | <b>87</b>                   | <b>8,543,700.51</b>                                       | <b>100.00</b>                                                               |

| DOCUMENTATION: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Full           | 63                          | 6,115,018.72                                              | 71.57                                                                       |
| Limited        | 20                          | 1,931,510.09                                              | 22.61                                                                       |
| Stated         | 4                           | 497,171.70                                                | 5.82                                                                        |
| <b>Total</b>   | <b>87</b>                   | <b>8,543,700.51</b>                                       | <b>100.00</b>                                                               |

| CREDIT GRADE: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|---------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 2A            | 43                          | 4,802,242.02                                              | 56.21                                                                       |
| A             | 12                          | 925,542.83                                                | 10.83                                                                       |
| B             | 13                          | 923,622.87                                                | 10.81                                                                       |
| C             | 19                          | 1,892,292.79                                              | 22.15                                                                       |
| <b>Total</b>  | <b>87</b>                   | <b>8,543,700.51</b>                                       | <b>100.00</b>                                                               |

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| STATE:         | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Alabama        | 3                           | 247,224.62                                                | 2.89                                                                        |
| Arizona        | 10                          | 1,057,309.55                                              | 12.38                                                                       |
| California     | 6                           | 1,213,807.96                                              | 14.21                                                                       |
| Florida        | 26                          | 2,428,984.05                                              | 28.43                                                                       |
| Georgia        | 4                           | 274,019.79                                                | 3.21                                                                        |
| Indiana        | 3                           | 292,329.18                                                | 3.42                                                                        |
| Kansas         | 1                           | 65,964.69                                                 | 0.77                                                                        |
| Maine          | 1                           | 79,403.32                                                 | 0.93                                                                        |
| Michigan       | 7                           | 693,399.14                                                | 8.12                                                                        |
| Minnesota      | 1                           | 59,981.03                                                 | 0.70                                                                        |
| Mississippi    | 1                           | 94,174.75                                                 | 1.10                                                                        |
| Missouri       | 2                           | 138,275.37                                                | 1.62                                                                        |
| Nevada         | 2                           | 233,438.65                                                | 2.73                                                                        |
| New Hampshire  | 1                           | 122,177.45                                                | 1.43                                                                        |
| North Carolina | 3                           | 197,927.41                                                | 2.32                                                                        |
| South Carolina | 6                           | 493,354.25                                                | 5.77                                                                        |
| Tennessee      | 8                           | 525,983.43                                                | 6.16                                                                        |
| Washington     | 1                           | 194,712.53                                                | 2.28                                                                        |
| Wisconsin      | 1                           | 131,233.34                                                | 1.54                                                                        |
| <b>Total</b>   | <b>87</b>                   | <b>8,543,700.51</b>                                       | <b>100.00</b>                                                               |

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| TOP 50 PROPERTY ZIP | PROPERTY C          | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|---------------------|---------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 92570               | Perris, CA          | 2                           | 353,078.30                                                | 4.13                                                                        |
| 92592               | Temecula, CA        | 1                           | 318,124.50                                                | 3.72                                                                        |
| 33556               | Odessa, FL          | 1                           | 286,657.79                                                | 3.36                                                                        |
| 86004               | Flagstaff, AZ       | 2                           | 233,136.25                                                | 2.73                                                                        |
| 93451               | Parkfield, CA       | 1                           | 215,862.26                                                | 2.53                                                                        |
| 85242               | Queen Creek, AZ     | 1                           | 211,568.38                                                | 2.48                                                                        |
| 32082               | Ponte Vedra, FL     | 1                           | 207,860.14                                                | 2.43                                                                        |
| 34788               | Leesburg, FL        | 2                           | 207,145.02                                                | 2.42                                                                        |
| 98383               | Silverdale, WA      | 1                           | 194,712.53                                                | 2.28                                                                        |
| 92314               | Big Bear City, CA   | 1                           | 173,869.56                                                | 2.04                                                                        |
| 29492               | Wando, SC           | 1                           | 160,839.30                                                | 1.88                                                                        |
| 95251               | Vallecito, CA       | 1                           | 152,873.34                                                | 1.79                                                                        |
| 34746               | Kissimmee, FL       | 1                           | 151,892.72                                                | 1.78                                                                        |
| 89433               | Sparks, NV          | 1                           | 147,293.21                                                | 1.72                                                                        |
| 54013               | Emerald, WI         | 1                           | 131,233.34                                                | 1.54                                                                        |
| 48023               | Ira, MI             | 1                           | 130,684.61                                                | 1.53                                                                        |
| 32754               | Mims, FL            | 1                           | 123,222.12                                                | 1.44                                                                        |
| 30217               | Franklin, GA        | 2                           | 122,286.07                                                | 1.43                                                                        |
| 03884               | Strafford, NH       | 1                           | 122,177.45                                                | 1.43                                                                        |
| 85354               | Tonopah, AZ         | 1                           | 121,814.67                                                | 1.43                                                                        |
| 48629               | Houghton Lake, MI   | 1                           | 116,311.71                                                | 1.36                                                                        |
| 35950               | Albertville, AL     | 1                           | 113,675.96                                                | 1.33                                                                        |
| 46793               | Sedan, IN           | 1                           | 108,690.47                                                | 1.27                                                                        |
| 86413               | Kingman, AZ         | 1                           | 106,427.80                                                | 1.25                                                                        |
| 33569               | Riverview, FL       | 1                           | 105,701.72                                                | 1.24                                                                        |
| 47170               | Scottsburg, IN      | 1                           | 103,432.64                                                | 1.21                                                                        |
| 49649               | Kingsley, MI        | 1                           | 101,185.43                                                | 1.18                                                                        |
| 34639               | Land O Lakes, FL    | 1                           | 100,700.96                                                | 1.18                                                                        |
| 48879               | Saint Johns, MI     | 1                           | 99,617.03                                                 | 1.17                                                                        |
| 39191               | Wesson, MS          | 1                           | 94,174.75                                                 | 1.10                                                                        |
| 48651               | Prudenville, MI     | 1                           | 90,324.09                                                 | 1.06                                                                        |
| 32092               | Saint Augustine, FL | 1                           | 90,248.15                                                 | 1.06                                                                        |
| 49648               | Kewadin, MI         | 1                           | 87,704.02                                                 | 1.03                                                                        |
| 85629               | Sahuarita, AZ       | 1                           | 86,851.14                                                 | 1.02                                                                        |
| 89048               | Crystal, NV         | 1                           | 86,145.44                                                 | 1.01                                                                        |
| 86320               | Ash Fork, AZ        | 1                           | 85,952.53                                                 | 1.01                                                                        |
| 29455               | Johns Island, SC    | 1                           | 84,791.29                                                 | 0.99                                                                        |
| 34609               | Brooksville, FL     | 1                           | 84,455.72                                                 | 0.99                                                                        |
| 33558               | Lutz, FL            | 1                           | 81,208.32                                                 | 0.95                                                                        |
| 85326               | Buckeye, AZ         | 1                           | 80,945.10                                                 | 0.95                                                                        |
| 31773               | Ochlocknee, GA      | 1                           | 80,281.70                                                 | 0.94                                                                        |
| 46115               | Carthage, IN        | 1                           | 80,206.07                                                 | 0.94                                                                        |
| 33809               | Lakeland, FL        | 1                           | 79,954.91                                                 | 0.94                                                                        |
| 04001               | Acton, ME           | 1                           | 79,403.32                                                 | 0.93                                                                        |
| 27504               | Benson, NC          | 1                           | 76,217.13                                                 | 0.89                                                                        |
| 33547               | Lithia, FL          | 1                           | 75,454.26                                                 | 0.88                                                                        |
| 37617               | Blountville, TN     | 1                           | 74,947.07                                                 | 0.88                                                                        |
| 65622               | Buffalo, MO         | 1                           | 74,818.07                                                 | 0.88                                                                        |
| 34433               | Dunnellon, FL       | 1                           | 71,467.69                                                 | 0.84                                                                        |

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|                   |           |                     |              |
|-------------------|-----------|---------------------|--------------|
| 30223 Griffin, GA | 1         | 71,452.02           | 0.84         |
| <b>Total</b>      | <b>54</b> | <b>6,439,078.07</b> | <b>75.37</b> |

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AMSI 2005-R5

Scheduled 06/01/05 Balances

Product: 2/28 LIBOR& 3/27 LIBOR  
Amortization: Fully Amortizing  
Index: 6 Mo LIBOR

Total Current Balance: 22,496,045  
Total Original Loan Amount: 22,522,353

Number Of Loans: 208

|                                           |                                                         | Minimum     | Maximum        |
|-------------------------------------------|---------------------------------------------------------|-------------|----------------|
| Average Current Balance:                  | \$108,154.06                                            | \$59,927.04 | \$318,124.50   |
| Average Original Loan Amount:             | \$108,280.54                                            | \$60,000.00 | \$318,500.00   |
| Weighted Average Gross Coupon:            | 8.030 %                                                 | 5.900       | 11.990 %       |
| Weighted Average Gross Margin:            | 5.756 %                                                 | 3.714       | 6.750 %        |
| Weighted Average Initial Rate Cap:        | 2.000 %                                                 | 2.000       | 2.000 %        |
| Weighted Average Periodic Rate Cap:       | 1.000 %                                                 | 1.000       | 1.000 %        |
| Weighted Average Minimum Rate:            | 8.030 %                                                 | 5.900       | 11.990 %       |
| Weighted Average Maximum Rate:            | 14.030 %                                                | 11.900      | 17.990 %       |
| Weighted Average Initial Reset Frequency: | 26 months                                               | 24          | 36 months      |
| Weighted Average Reset Frequency:         | 6 months                                                | 6           | 6 months       |
| Weighted Average Next Reset:              | 25 months                                               | 18          | 36 months      |
| Weighted Average Original Ltv:            | 72.460 %                                                | 49.688      | 95.000 %       |
| Weighted Average Debt Ratio:              | 38.64 %                                                 | 6.00        | 55.00 %        |
| Weighted Average Fico Score:              | 620                                                     | 502         | 786            |
| Weighted Average Original Term:           | 356.592 months                                          | 180.000     | 360.000 months |
| Weighted Average Remaining Term:          | 355.125 months                                          | 177.000     | 360.000 months |
| Weighted Average Seasoning:               | 1.467 months                                            | 0.000       | 6.000 months   |
| Weighted Average Prepay Term:             | 36 months                                               | 0           | 36 months      |
| Top State Concentrations (\$):            | 19.05 % Florida, 15.52 % California, 14.02 % Washington |             |                |
| Maximum Zip Code Concentration (\$):      | 2.29 % 92570 (Perris, CA)                               |             |                |

|                        |              |              |
|------------------------|--------------|--------------|
| First Pay Date:        | Jan 01, 2005 | Jul 01, 2005 |
| Paid To Date:          | Apr 01, 2005 | Jun 01, 2005 |
| Next Rate Change Date: | Dec 01, 2006 | Jun 01, 2008 |
| Mature Date:           | Mar 01, 2020 | Jun 01, 2035 |

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Table

|              |                | Principal Balance    | % of Aggregate    |
|--------------|----------------|----------------------|-------------------|
| PRODUCT:     | Number of      | Outstanding as of    | Principal Balance |
|              | Mortgage Loans | the Cutoff Date      | Outstanding as of |
|              |                |                      | the Cutoff Date   |
| 2/28 LIBOR   | 171            | 17,973,165.72        | 79.89             |
| 3/27 LIBOR   | 37             | 4,522,879.20         | 20.11             |
| <b>Total</b> | <b>208</b>     | <b>22,496,044.92</b> | <b>100.00</b>     |

|                  |                | Principal Balance    | % of Aggregate    |
|------------------|----------------|----------------------|-------------------|
| AMORTIZATION:    | Number of      | Outstanding as of    | Principal Balance |
|                  | Mortgage Loans | the Cutoff Date      | Outstanding as of |
|                  |                |                      | the Cutoff Date   |
| Fully Amortizing | 208            | 22,496,044.92        | 100.00            |
| <b>Total</b>     | <b>208</b>     | <b>22,496,044.92</b> | <b>100.00</b>     |

|              |                | Principal Balance    | % of Aggregate    |
|--------------|----------------|----------------------|-------------------|
| INDEX:       | Number of      | Outstanding as of    | Principal Balance |
|              | Mortgage Loans | the Cutoff Date      | Outstanding as of |
|              |                |                      | the Cutoff Date   |
| 6 Mo LIBOR   | 208            | 22,496,044.92        | 100.00            |
| <b>Total</b> | <b>208</b>     | <b>22,496,044.92</b> | <b>100.00</b>     |

|              |                | Principal Balance    | % of Aggregate    |
|--------------|----------------|----------------------|-------------------|
| STATUS:      | Number of      | Outstanding as of    | Principal Balance |
|              | Mortgage Loans | the Cutoff Date      | Outstanding as of |
|              |                |                      | the Cutoff Date   |
| 01: Current  | 208            | 22,496,044.92        | 100.00            |
| <b>Total</b> | <b>208</b>     | <b>22,496,044.92</b> | <b>100.00</b>     |

|                         |                | Principal Balance    | % of Aggregate    |
|-------------------------|----------------|----------------------|-------------------|
| ORIGINAL BALANCE:       | Number of      | Outstanding as of    | Principal Balance |
|                         | Mortgage Loans | the Cutoff Date      | Outstanding as of |
|                         |                |                      | the Cutoff Date   |
| 60,000.00 - 100,000.00  | 119            | 8,895,556.32         | 39.54             |
| 100,000.01 - 200,000.00 | 75             | 10,310,691.61        | 45.83             |
| 200,000.01 - 300,000.00 | 13             | 2,971,672.49         | 13.21             |
| 300,000.01 - 318,500.00 | 1              | 318,124.50           | 1.41              |
| <b>Total</b>            | <b>208</b>     | <b>22,496,044.92</b> | <b>100.00</b>     |

|                         |                | Principal Balance    | % of Aggregate    |
|-------------------------|----------------|----------------------|-------------------|
| CURRENT BALANCE:        | Number of      | Outstanding as of    | Principal Balance |
|                         | Mortgage Loans | the Cutoff Date      | Outstanding as of |
|                         |                |                      | the Cutoff Date   |
| 59,927.04 - 100,000.00  | 119            | 8,895,556.32         | 39.54             |
| 100,000.01 - 150,000.00 | 51             | 6,144,391.81         | 27.31             |
| 150,000.01 - 200,000.00 | 24             | 4,166,299.80         | 18.52             |
| 200,000.01 - 250,000.00 | 10             | 2,149,718.63         | 9.56              |
| 250,000.01 - 300,000.00 | 3              | 821,953.86           | 3.65              |
| 300,000.01 - 318,124.50 | 1              | 318,124.50           | 1.41              |
| <b>Total</b>            | <b>208</b>     | <b>22,496,044.92</b> | <b>100.00</b>     |

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|                 | Number of      | Principal Balance                    | % of Aggregate                                            |
|-----------------|----------------|--------------------------------------|-----------------------------------------------------------|
| GROSS COUPON:   | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 5.900 - 6.000   | 2              | 243,269.07                           | 1.08                                                      |
| 6.001 - 7.000   | 36             | 5,176,492.80                         | 23.01                                                     |
| 7.001 - 8.000   | 68             | 8,302,733.09                         | 36.91                                                     |
| 8.001 - 9.000   | 50             | 4,836,012.74                         | 21.50                                                     |
| 9.001 - 10.000  | 27             | 2,149,692.61                         | 9.56                                                      |
| 10.001 - 11.000 | 19             | 1,377,018.65                         | 6.12                                                      |
| 11.001 - 11.990 | 6              | 410,825.96                           | 1.83                                                      |
| <b>Total</b>    | <b>208</b>     | <b>22,496,044.92</b>                 | <b>100.00</b>                                             |

|               | Number of      | Principal Balance                    | % of Aggregate                                            |
|---------------|----------------|--------------------------------------|-----------------------------------------------------------|
| GROSS MARGIN: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 3.714 - 4.000 | 2              | 249,946.64                           | 1.11                                                      |
| 4.001 - 5.000 | 23             | 2,850,613.84                         | 12.67                                                     |
| 5.001 - 6.000 | 137            | 15,291,143.82                        | 67.97                                                     |
| 6.001 - 6.750 | 46             | 4,104,340.62                         | 18.24                                                     |
| <b>Total</b>  | <b>208</b>     | <b>22,496,044.92</b>                 | <b>100.00</b>                                             |

|               | Number of      | Principal Balance                    | % of Aggregate                                            |
|---------------|----------------|--------------------------------------|-----------------------------------------------------------|
| ORIGINAL LTV: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 49.69 - 50.00 | 1              | 79,403.32                            | 0.35                                                      |
| 50.01 - 55.00 | 3              | 381,564.67                           | 1.70                                                      |
| 55.01 - 60.00 | 10             | 1,083,156.60                         | 4.81                                                      |
| 60.01 - 65.00 | 48             | 4,626,960.15                         | 20.57                                                     |
| 65.01 - 70.00 | 27             | 2,862,878.56                         | 12.73                                                     |
| 70.01 - 75.00 | 55             | 5,567,670.02                         | 24.75                                                     |
| 75.01 - 80.00 | 59             | 7,226,797.78                         | 32.12                                                     |
| 85.01 - 90.00 | 3              | 336,109.39                           | 1.49                                                      |
| 90.01 - 95.00 | 2              | 331,504.43                           | 1.47                                                      |
| <b>Total</b>  | <b>208</b>     | <b>22,496,044.92</b>                 | <b>100.00</b>                                             |

|              | Number of      | Principal Balance                    | % of Aggregate                                            |
|--------------|----------------|--------------------------------------|-----------------------------------------------------------|
| FICO:        | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 502 - 550    | 27             | 2,429,958.17                         | 10.80                                                     |
| 551 - 600    | 62             | 6,324,647.05                         | 28.11                                                     |
| 601 - 650    | 56             | 5,933,817.44                         | 26.38                                                     |
| 651 - 700    | 51             | 6,199,482.09                         | 27.56                                                     |
| 701 - 750    | 6              | 804,138.88                           | 3.57                                                      |
| 751 - 786    | 6              | 804,001.29                           | 3.57                                                      |
| <b>Total</b> | <b>208</b>     | <b>22,496,044.92</b>                 | <b>100.00</b>                                             |

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| <b>MAXIMUM RATE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 11.900 - 12.000      | 2                                   | 243,269.07                                                         | 1.08                                                                                  |
| 12.001 - 13.000      | 36                                  | 5,176,492.80                                                       | 23.01                                                                                 |
| 13.001 - 14.000      | 68                                  | 8,302,733.09                                                       | 36.91                                                                                 |
| 14.001 - 15.000      | 50                                  | 4,836,012.74                                                       | 21.50                                                                                 |
| 15.001 - 16.000      | 27                                  | 2,149,692.61                                                       | 9.56                                                                                  |
| 16.001 - 17.000      | 19                                  | 1,377,018.65                                                       | 6.12                                                                                  |
| 17.001 - 17.990      | 6                                   | 410,825.96                                                         | 1.83                                                                                  |
| <b>Total</b>         | <b>208</b>                          | <b>22,496,044.92</b>                                               | <b>100.00</b>                                                                         |

| <b>MINIMUM RATE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 5.900 - 6.000        | 2                                   | 243,269.07                                                         | 1.08                                                                                  |
| 6.001 - 7.000        | 36                                  | 5,176,492.80                                                       | 23.01                                                                                 |
| 7.001 - 8.000        | 68                                  | 8,302,733.09                                                       | 36.91                                                                                 |
| 8.001 - 9.000        | 50                                  | 4,836,012.74                                                       | 21.50                                                                                 |
| 9.001 - 10.000       | 27                                  | 2,149,692.61                                                       | 9.56                                                                                  |
| 10.001 - 11.000      | 19                                  | 1,377,018.65                                                       | 6.12                                                                                  |
| 11.001 - 11.990      | 6                                   | 410,825.96                                                         | 1.83                                                                                  |
| <b>Total</b>         | <b>208</b>                          | <b>22,496,044.92</b>                                               | <b>100.00</b>                                                                         |

| <b>INITIAL RATE CAP:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|--------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2.000                    | 208                                 | 22,496,044.92                                                      | 1.87                                                                                  |
| <b>Total</b>             | <b>208</b>                          | <b>22,496,044.92</b>                                               | <b>100.00</b>                                                                         |

| <b>PERIODIC RATE CAP:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 1.000                     | 208                                 | 22,496,044.92                                                      | 1.87                                                                                  |
| <b>Total</b>              | <b>208</b>                          | <b>22,496,044.92</b>                                               | <b>100.00</b>                                                                         |

| <b>NEXT RATE CHANGE DATE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 12/01/06 - 12/31/06           | 3                                   | 413,783.99                                                         | 1.84                                                                                  |
| 01/01/07 - 01/31/07           | 3                                   | 393,704.74                                                         | 1.75                                                                                  |
| 03/01/07 - 03/31/07           | 12                                  | 1,378,853.48                                                       | 6.13                                                                                  |
| 04/01/07 - 04/30/07           | 41                                  | 4,596,879.36                                                       | 20.43                                                                                 |
| 05/01/07 - 05/31/07           | 103                                 | 10,407,444.15                                                      | 46.26                                                                                 |
| 06/01/07 - 06/30/07           | 9                                   | 782,500.00                                                         | 3.48                                                                                  |
| 04/01/08 - 04/30/08           | 8                                   | 1,039,396.98                                                       | 4.62                                                                                  |
| 05/01/08 - 05/31/08           | 23                                  | 2,729,645.22                                                       | 12.13                                                                                 |
| 06/01/08 - 06/30/08           | 6                                   | 753,837.00                                                         | 3.35                                                                                  |
| <b>Total</b>                  | <b>208</b>                          | <b>22,496,044.92</b>                                               | <b>100.00</b>                                                                         |

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| ORIGINAL TERM: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 180            | 4                           | 385,263.63                                                | 1.71                                                                        |
| 240            | 1                           | 61,017.42                                                 | 0.27                                                                        |
| 360            | 203                         | 22,049,763.87                                             | 98.02                                                                       |
| <b>Total</b>   | <b>208</b>                  | <b>22,496,044.92</b>                                      | <b>100.00</b>                                                               |

| REMAINING TERM: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 177             | 3                           | 319,873.31                                                | 1.42                                                                        |
| 179             | 1                           | 65,390.32                                                 | 0.29                                                                        |
| 239             | 1                           | 61,017.42                                                 | 0.27                                                                        |
| 354             | 3                           | 413,783.99                                                | 1.84                                                                        |
| 355             | 3                           | 393,704.74                                                | 1.75                                                                        |
| 357             | 9                           | 1,058,980.17                                              | 4.71                                                                        |
| 358             | 49                          | 5,636,276.34                                              | 25.05                                                                       |
| 359             | 124                         | 13,010,681.63                                             | 57.84                                                                       |
| 360             | 15                          | 1,536,337.00                                              | 6.83                                                                        |
| <b>Total</b>    | <b>208</b>                  | <b>22,496,044.92</b>                                      | <b>100.00</b>                                                               |

| SEASONING:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|--------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 0            | 15                          | 1,536,337.00                                              | 6.83                                                                        |
| 1            | 126                         | 13,137,089.37                                             | 58.40                                                                       |
| 2            | 49                          | 5,636,276.34                                              | 25.05                                                                       |
| 3            | 12                          | 1,378,853.48                                              | 6.13                                                                        |
| 5            | 3                           | 393,704.74                                                | 1.75                                                                        |
| 6            | 3                           | 413,783.99                                                | 1.84                                                                        |
| <b>Total</b> | <b>208</b>                  | <b>22,496,044.92</b>                                      | <b>100.00</b>                                                               |

| SILENT SECOND:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| No Silent Second | 207                         | 22,415,099.82                                             | 99.64                                                                       |
| Silent Second    | 1                           | 80,945.10                                                 | 0.36                                                                        |
| <b>Total</b>     | <b>208</b>                  | <b>22,496,044.92</b>                                      | <b>100.00</b>                                                               |

| PREPAYMENT PENALTY:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Prepayment Penalty    | 171                         | 19,249,570.74                                             | 85.57                                                                       |
| No Prepayment Penalty | 37                          | 3,246,474.18                                              | 14.43                                                                       |
| <b>Total</b>          | <b>208</b>                  | <b>22,496,044.92</b>                                      | <b>100.00</b>                                                               |

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| <b>PREPAY TERM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 0                   | 37                                  | 3,246,474.18                                                       | 14.43                                                                                 |
| 36                  | 171                                 | 19,249,570.74                                                      | 85.57                                                                                 |
| <b>Total</b>        | <b>208</b>                          | <b>22,496,044.92</b>                                               | <b>100.00</b>                                                                         |

| <b>LIEN POSITION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| First Lien            | 208                                 | 22,496,044.92                                                      | 100.00                                                                                |
| <b>Total</b>          | <b>208</b>                          | <b>22,496,044.92</b>                                               | <b>100.00</b>                                                                         |

| <b>PROPERTY TYPE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Manufactured Housing  | 208                                 | 22,496,044.92                                                      | 100.00                                                                                |
| <b>Total</b>          | <b>208</b>                          | <b>22,496,044.92</b>                                               | <b>100.00</b>                                                                         |

| <b>PURPOSE:</b>     | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Cash Out Refinance  | 193                                 | 20,757,108.29                                                      | 92.27                                                                                 |
| Rate/Term Refinance | 14                                  | 1,569,436.63                                                       | 6.98                                                                                  |
| Purchase            | 1                                   | 169,500.00                                                         | 0.75                                                                                  |
| <b>Total</b>        | <b>208</b>                          | <b>22,496,044.92</b>                                               | <b>100.00</b>                                                                         |

| <b>OCCUPANCY:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Primary           | 206                                 | 22,256,383.44                                                      | 98.93                                                                                 |
| Second Home       | 1                                   | 134,699.00                                                         | 0.60                                                                                  |
| Non-owner         | 1                                   | 104,962.48                                                         | 0.47                                                                                  |
| <b>Total</b>      | <b>208</b>                          | <b>22,496,044.92</b>                                               | <b>100.00</b>                                                                         |

| <b>INSURED AVM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Non Insured AVM     | 206                                 | 22,219,958.14                                                      | 98.77                                                                                 |
| Insured AVM         | 2                                   | 276,086.78                                                         | 1.23                                                                                  |
| <b>Total</b>        | <b>208</b>                          | <b>22,496,044.92</b>                                               | <b>100.00</b>                                                                         |

| <b>DOCUMENTATION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Full                  | 166                                 | 18,241,301.82                                                      | 81.09                                                                                 |
| Limited               | 35                                  | 3,475,327.50                                                       | 15.45                                                                                 |
| Stated                | 7                                   | 779,415.60                                                         | 3.46                                                                                  |
| <b>Total</b>          | <b>208</b>                          | <b>22,496,044.92</b>                                               | <b>100.00</b>                                                                         |

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| <b>CREDIT GRADE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2A                   | 51                                  | 5,543,958.84                                                       | 24.64                                                                                 |
| 3A                   | 18                                  | 1,785,046.47                                                       | 7.93                                                                                  |
| 4A                   | 21                                  | 2,285,749.25                                                       | 10.16                                                                                 |
| 5A                   | 22                                  | 2,928,020.55                                                       | 13.02                                                                                 |
| 6A                   | 23                                  | 2,604,602.37                                                       | 11.58                                                                                 |
| 7A                   | 14                                  | 1,882,279.50                                                       | 8.37                                                                                  |
| 8A                   | 8                                   | 962,605.31                                                         | 4.28                                                                                  |
| A                    | 17                                  | 1,377,007.14                                                       | 6.12                                                                                  |
| B                    | 15                                  | 1,234,482.70                                                       | 5.49                                                                                  |
| C                    | 19                                  | 1,892,292.79                                                       | 8.41                                                                                  |
| <b>Total</b>         | <b>208</b>                          | <b>22,496,044.92</b>                                               | <b>100.00</b>                                                                         |

| <b>STATE:</b>  | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Alabama        | 4                                   | 311,187.02                                                         | 1.38                                                                                  |
| Arizona        | 25                                  | 2,576,771.48                                                       | 11.45                                                                                 |
| California     | 18                                  | 3,491,638.35                                                       | 15.52                                                                                 |
| Colorado       | 3                                   | 413,504.50                                                         | 1.84                                                                                  |
| Florida        | 46                                  | 4,286,037.88                                                       | 19.05                                                                                 |
| Georgia        | 7                                   | 474,961.31                                                         | 2.11                                                                                  |
| Illinois       | 1                                   | 60,000.00                                                          | 0.27                                                                                  |
| Indiana        | 9                                   | 915,113.35                                                         | 4.07                                                                                  |
| Kansas         | 2                                   | 175,388.94                                                         | 0.78                                                                                  |
| Kentucky       | 2                                   | 129,087.95                                                         | 0.57                                                                                  |
| Louisiana      | 1                                   | 100,572.33                                                         | 0.45                                                                                  |
| Maine          | 2                                   | 165,479.78                                                         | 0.74                                                                                  |
| Michigan       | 17                                  | 1,676,328.53                                                       | 7.45                                                                                  |
| Minnesota      | 3                                   | 442,519.26                                                         | 1.97                                                                                  |
| Mississippi    | 3                                   | 219,322.86                                                         | 0.97                                                                                  |
| Missouri       | 4                                   | 290,301.51                                                         | 1.29                                                                                  |
| Nevada         | 6                                   | 711,066.65                                                         | 3.16                                                                                  |
| New Hampshire  | 4                                   | 480,807.88                                                         | 2.14                                                                                  |
| North Carolina | 6                                   | 394,607.42                                                         | 1.75                                                                                  |
| Oregon         | 2                                   | 274,462.48                                                         | 1.22                                                                                  |
| South Carolina | 8                                   | 625,622.76                                                         | 2.78                                                                                  |
| Tennessee      | 13                                  | 883,920.67                                                         | 3.93                                                                                  |
| Utah           | 1                                   | 112,232.48                                                         | 0.50                                                                                  |
| Washington     | 20                                  | 3,153,876.19                                                       | 14.02                                                                                 |
| Wisconsin      | 1                                   | 131,233.34                                                         | 0.58                                                                                  |
| <b>Total</b>   | <b>208</b>                          | <b>22,496,044.92</b>                                               | <b>100.00</b>                                                                         |

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**AMSI 2005-R5**

**Scheduled 06/01/05 Balances**

**Product:** 2/28 LIBOR& 2/28 LIBOR IO& 3/27 LIBOR& 3/27 LIBOR IO& Fixed Rate& Fixed Rate IC  
**Amortization:** Fully Amortizing& Interest Only  
**Index:** 6 Mo LIBOR& Fixed Rate

**Total Current Balance:** 414,239,156  
**Total Original Loan Amount:** 414,502,720

**Number Of Loans:** 2,381

|                                                  |                                                      | <b>Minimum</b> | <b>Maximum</b> |
|--------------------------------------------------|------------------------------------------------------|----------------|----------------|
| <b>Average Current Balance:</b>                  | \$173,976.97                                         | \$59,798.55    | \$749,287.36   |
| <b>Average Original Loan Amount:</b>             | \$174,087.66                                         | \$60,000.00    | \$749,999.00   |
| <b>Weighted Average Gross Coupon:</b>            | 7.891 %                                              | 5.500          | 12.750 %       |
| <b>Weighted Average Gross Margin:</b>            | 5.678 %                                              | 3.187          | 6.500 %        |
| <b>Weighted Average Initial Rate Cap:</b>        | 2.000 %                                              | 2.000          | 2.000 %        |
| <b>Weighted Average Periodic Rate Cap:</b>       | 1.000 %                                              | 1.000          | 1.000 %        |
| <b>Weighted Average Minimum Rate:</b>            | 8.062 %                                              | 5.750          | 12.750 %       |
| <b>Weighted Average Maximum Rate:</b>            | 14.062 %                                             | 11.750         | 18.750 %       |
| <b>Weighted Average Initial Reset Frequency:</b> | 25 months                                            | 24             | 36 months      |
| <b>Weighted Average Reset Frequency:</b>         | 6 months                                             | 6              | 6 months       |
| <b>Weighted Average Next Reset:</b>              | 25 months                                            | 18             | 36 months      |
| <b>Weighted Average Original Ltv:</b>            | 89.103 %                                             | 85.020         | 90.000 %       |
| <b>Weighted Average Cltv W/Ss:</b>               | 89.132 %                                             | 85.020         | 100.000 %      |
| <b>Weighted Average Debt Ratio:</b>              | 40.98 %                                              | 3.00           | 55.00 %        |
| <b>Weighted Average Fico Score:</b>              | 630                                                  | 542            | 798            |
| <b>Weighted Average Original Term:</b>           | 356.445 months                                       | 120.000        | 360.000 months |
| <b>Weighted Average Remaining Term:</b>          | 355.664 months                                       | 119.000        | 360.000 months |
| <b>Weighted Average Seasoning:</b>               | 0.781 months                                         | 0.000          | 6.000 months   |
| <b>Weighted Average Prepay Term:</b>             | 35 months                                            | 0              | 36 months      |
| <b>Top State Concentrations (\$):</b>            | 12.86 % California, 12.81 % Florida, 5.84 % Maryland |                |                |
| <b>Maximum Zip Code Concentration (\$):</b>      | 0.32 % 93065 (Simi Valley, CA)                       |                |                |
| <b>First Pay Date:</b>                           | Jan 01, 2005                                         | Jul 01, 2005   |                |
| <b>Paid To Date:</b>                             | Apr 01, 2005                                         | Jun 01, 2005   |                |
| <b>Next Rate Change Date:</b>                    | Dec 01, 2006                                         | Jun 01, 2010   |                |
| <b>Mature Date:</b>                              | May 01, 2015                                         | Jun 01, 2035   |                |

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**Table**

| <b>PRODUCT:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2/28 LIBOR      | 1,493                               | 250,319,695.23                                                     | 60.43                                                                                 |
| 2/28 LIBOR IO   | 181                                 | 41,712,313.00                                                      | 10.07                                                                                 |
| 3/27 LIBOR      | 181                                 | 26,332,479.45                                                      | 6.36                                                                                  |
| 3/27 LIBOR IO   | 37                                  | 9,959,143.59                                                       | 2.40                                                                                  |
| Fixed Rate      | 468                                 | 80,603,668.94                                                      | 19.46                                                                                 |
| Fixed Rate IO   | 21                                  | 5,311,856.00                                                       | 1.28                                                                                  |
| <b>Total</b>    | <b>2,381</b>                        | <b>414,239,156.21</b>                                              | <b>100.00</b>                                                                         |

| <b>AMORTIZATION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Fully Amortizing     | 2,142                               | 357,255,843.62                                                     | 86.24                                                                                 |
| Interest Only        | 239                                 | 56,983,312.59                                                      | 13.76                                                                                 |
| <b>Total</b>         | <b>2,381</b>                        | <b>414,239,156.21</b>                                              | <b>100.00</b>                                                                         |

| <b>INDEX:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 6 Mo LIBOR    | 1,892                               | 328,323,631.27                                                     | 79.26                                                                                 |
| Fixed Rate    | 489                                 | 85,915,524.94                                                      | 20.74                                                                                 |
| <b>Total</b>  | <b>2,381</b>                        | <b>414,239,156.21</b>                                              | <b>100.00</b>                                                                         |

| <b>STATUS:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 01: Current    | 2,381                               | 414,239,156.21                                                     | 100.00                                                                                |
| <b>Total</b>   | <b>2,381</b>                        | <b>414,239,156.21</b>                                              | <b>100.00</b>                                                                         |

| <b>ORIGINAL BALANCE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|--------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 60,000.00 - 100,000.00   | 495                                 | 40,636,015.75                                                      | 9.81                                                                                  |
| 100,000.01 - 200,000.00  | 1,204                               | 173,634,450.27                                                     | 41.92                                                                                 |
| 200,000.01 - 300,000.00  | 450                                 | 108,825,290.45                                                     | 26.27                                                                                 |
| 300,000.01 - 400,000.00  | 147                                 | 50,317,948.74                                                      | 12.15                                                                                 |
| 400,000.01 - 500,000.00  | 64                                  | 28,861,717.23                                                      | 6.97                                                                                  |
| 500,000.01 - 600,000.00  | 19                                  | 10,591,646.41                                                      | 2.56                                                                                  |
| 600,000.01 - 700,000.00  | 1                                   | 622,800.00                                                         | 0.15                                                                                  |
| 700,000.01 - 749,999.00  | 1                                   | 749,287.36                                                         | 0.18                                                                                  |
| <b>Total</b>             | <b>2,381</b>                        | <b>414,239,156.21</b>                                              | <b>100.00</b>                                                                         |

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|                         | Number of      | Principal Balance     | % of Aggregate    |
|-------------------------|----------------|-----------------------|-------------------|
| CURRENT BALANCE:        | Mortgage Loans | Outstanding as of     | Principal Balance |
|                         |                | the Cutoff Date       | Outstanding as of |
|                         |                |                       | the Cutoff Date   |
| 59,798.55 - 100,000.00  | 495            | 40,636,015.75         | 9.81              |
| 100,000.01 - 150,000.00 | 721            | 90,135,717.21         | 21.76             |
| 150,000.01 - 200,000.00 | 483            | 83,498,733.06         | 20.16             |
| 200,000.01 - 250,000.00 | 280            | 62,274,543.17         | 15.03             |
| 250,000.01 - 300,000.00 | 170            | 46,550,747.28         | 11.24             |
| 300,000.01 - 350,000.00 | 91             | 29,607,834.74         | 7.15              |
| 350,000.01 - 400,000.00 | 56             | 20,710,114.00         | 5.00              |
| 400,000.01 - 450,000.00 | 34             | 14,557,220.70         | 3.51              |
| 450,000.01 - 500,000.00 | 30             | 14,304,496.53         | 3.45              |
| 500,000.01 - 550,000.00 | 9              | 4,730,977.57          | 1.14              |
| 550,000.01 - 600,000.00 | 10             | 5,860,668.84          | 1.41              |
| 600,000.01 - 650,000.00 | 1              | 622,800.00            | 0.15              |
| 700,000.01 - 749,287.36 | 1              | 749,287.36            | 0.18              |
| <b>Total</b>            | <b>2,381</b>   | <b>414,239,156.21</b> | <b>100.00</b>     |

|                 | Number of      | Principal Balance     | % of Aggregate    |
|-----------------|----------------|-----------------------|-------------------|
| GROSS COUPON:   | Mortgage Loans | Outstanding as of     | Principal Balance |
|                 |                | the Cutoff Date       | Outstanding as of |
|                 |                |                       | the Cutoff Date   |
| 5.500 - 6.000   | 45             | 11,749,350.20         | 2.84              |
| 6.001 - 7.000   | 477            | 101,641,668.68        | 24.54             |
| 7.001 - 8.000   | 805            | 147,018,124.13        | 35.49             |
| 8.001 - 9.000   | 561            | 88,060,751.67         | 21.26             |
| 9.001 - 10.000  | 342            | 46,192,406.51         | 11.15             |
| 10.001 - 11.000 | 106            | 12,536,401.87         | 3.03              |
| 11.001 - 12.000 | 38             | 5,655,885.32          | 1.37              |
| 12.001 - 12.750 | 7              | 1,384,567.83          | 0.33              |
| <b>Total</b>    | <b>2,381</b>   | <b>414,239,156.21</b> | <b>100.00</b>     |

|               | Number of      | Principal Balance     | % of Aggregate    |
|---------------|----------------|-----------------------|-------------------|
| GROSS MARGIN: | Mortgage Loans | Outstanding as of     | Principal Balance |
|               |                | the Cutoff Date       | Outstanding as of |
|               |                |                       | the Cutoff Date   |
| 0.000 - 4.000 | 27             | 6,531,839.21          | 1.99              |
| 4.001 - 5.000 | 132            | 26,038,894.44         | 7.93              |
| 5.001 - 6.000 | 1,526          | 264,635,556.83        | 80.60             |
| 6.001 - 6.500 | 207            | 31,117,340.79         | 9.48              |
| <b>Total</b>  | <b>1,892</b>   | <b>328,323,631.27</b> | <b>100.00</b>     |

|               | Number of      | Principal Balance     | % of Aggregate    |
|---------------|----------------|-----------------------|-------------------|
| ORIGINAL LTV: | Mortgage Loans | Outstanding as of     | Principal Balance |
|               |                | the Cutoff Date       | Outstanding as of |
|               |                |                       | the Cutoff Date   |
| 85.02 - 90.00 | 2,381          | 414,239,156.21        | 100.00            |
| <b>Total</b>  | <b>2,381</b>   | <b>414,239,156.21</b> | <b>100.00</b>     |

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| <b>FICO:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|--------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 542 - 550    | 19                                  | 2,788,240.54                                                       | 0.67                                                                                  |
| 551 - 600    | 694                                 | 107,864,899.21                                                     | 26.04                                                                                 |
| 601 - 650    | 983                                 | 172,831,891.97                                                     | 41.72                                                                                 |
| 651 - 700    | 558                                 | 104,439,234.11                                                     | 25.21                                                                                 |
| 701 - 750    | 101                                 | 20,929,079.46                                                      | 5.05                                                                                  |
| 751 - 798    | 26                                  | 5,385,810.92                                                       | 1.30                                                                                  |
| <b>Total</b> | <b>2,381</b>                        | <b>414,239,156.21</b>                                              | <b>100.00</b>                                                                         |

| <b>MAXIMUM RATE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 0.000 - 12.000       | 20                                  | 4,951,415.76                                                       | 1.51                                                                                  |
| 12.001 - 13.000      | 294                                 | 64,112,554.83                                                      | 19.53                                                                                 |
| 13.001 - 14.000      | 638                                 | 118,734,514.43                                                     | 36.16                                                                                 |
| 14.001 - 15.000      | 498                                 | 79,838,012.40                                                      | 24.32                                                                                 |
| 15.001 - 16.000      | 302                                 | 42,007,440.34                                                      | 12.79                                                                                 |
| 16.001 - 17.000      | 99                                  | 11,966,871.57                                                      | 3.64                                                                                  |
| 17.001 - 18.000      | 34                                  | 5,328,254.11                                                       | 1.62                                                                                  |
| 18.001 - 18.750      | 7                                   | 1,384,567.83                                                       | 0.42                                                                                  |
| <b>Total</b>         | <b>1,892</b>                        | <b>328,323,631.27</b>                                              | <b>100.00</b>                                                                         |

| <b>MINIMUM RATE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 0.000 - 6.000        | 20                                  | 4,951,415.76                                                       | 1.51                                                                                  |
| 6.001 - 7.000        | 294                                 | 64,112,554.83                                                      | 19.53                                                                                 |
| 7.001 - 8.000        | 638                                 | 118,734,514.43                                                     | 36.16                                                                                 |
| 8.001 - 9.000        | 498                                 | 79,838,012.40                                                      | 24.32                                                                                 |
| 9.001 - 10.000       | 302                                 | 42,007,440.34                                                      | 12.79                                                                                 |
| 10.001 - 11.000      | 99                                  | 11,966,871.57                                                      | 3.64                                                                                  |
| 11.001 - 12.000      | 34                                  | 5,328,254.11                                                       | 1.62                                                                                  |
| 12.001 - 12.750      | 7                                   | 1,384,567.83                                                       | 0.42                                                                                  |
| <b>Total</b>         | <b>1,892</b>                        | <b>328,323,631.27</b>                                              | <b>100.00</b>                                                                         |

| <b>INITIAL RATE CAP:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|--------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2.000                    | 1,892                               | 328,323,631.27                                                     | 27.36                                                                                 |
| <b>Total</b>             | <b>1,892</b>                        | <b>328,323,631.27</b>                                              | <b>100.00</b>                                                                         |

| <b>PERIODIC RATE CAP:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 1.000                     | 1,892                               | 328,323,631.27                                                     | 27.36                                                                                 |
| <b>Total</b>              | <b>1,892</b>                        | <b>328,323,631.27</b>                                              | <b>100.00</b>                                                                         |

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| <b>NEXT RATE CHANGE DATE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 12/01/06 - 12/31/06           | 4                                   | 449,154.83                                                         | 0.14                                                                                  |
| 02/01/07 - 02/28/07           | 23                                  | 5,325,104.18                                                       | 1.62                                                                                  |
| 03/01/07 - 03/31/07           | 18                                  | 3,690,563.74                                                       | 1.12                                                                                  |
| 04/01/07 - 04/30/07           | 29                                  | 4,687,718.19                                                       | 1.43                                                                                  |
| 05/01/07 - 05/31/07           | 928                                 | 155,814,311.29                                                     | 47.46                                                                                 |
| 06/01/07 - 06/30/07           | 672                                 | 122,065,156.00                                                     | 37.18                                                                                 |
| 03/01/08 - 03/31/08           | 3                                   | 267,042.94                                                         | 0.08                                                                                  |
| 04/01/08 - 04/30/08           | 5                                   | 800,734.81                                                         | 0.24                                                                                  |
| 05/01/08 - 05/31/08           | 101                                 | 15,363,634.70                                                      | 4.68                                                                                  |
| 06/01/08 - 06/30/08           | 109                                 | 19,860,210.59                                                      | 6.05                                                                                  |
| <b>Total</b>                  | <b>1,892</b>                        | <b>328,323,631.27</b>                                              | <b>100.00</b>                                                                         |

| <b>ORIGINAL TERM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 120                   | 1                                   | 114,621.34                                                         | 0.03                                                                                  |
| 180                   | 25                                  | 2,923,708.31                                                       | 0.71                                                                                  |
| 240                   | 41                                  | 6,758,271.54                                                       | 1.63                                                                                  |
| 300                   | 13                                  | 1,794,109.53                                                       | 0.43                                                                                  |
| 360                   | 2,301                               | 402,648,445.49                                                     | 97.20                                                                                 |
| <b>Total</b>          | <b>2,381</b>                        | <b>414,239,156.21</b>                                              | <b>100.00</b>                                                                         |

| <b>REMAINING TERM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 119                    | 1                                   | 114,621.34                                                         | 0.03                                                                                  |
| 178                    | 7                                   | 950,247.08                                                         | 0.23                                                                                  |
| 179                    | 15                                  | 1,681,961.23                                                       | 0.41                                                                                  |
| 180                    | 3                                   | 291,500.00                                                         | 0.07                                                                                  |
| 237                    | 2                                   | 200,664.66                                                         | 0.05                                                                                  |
| 238                    | 9                                   | 1,361,093.73                                                       | 0.33                                                                                  |
| 239                    | 27                                  | 4,808,346.15                                                       | 1.16                                                                                  |
| 240                    | 3                                   | 388,167.00                                                         | 0.09                                                                                  |
| 298                    | 3                                   | 368,888.76                                                         | 0.09                                                                                  |
| 299                    | 10                                  | 1,425,220.77                                                       | 0.34                                                                                  |
| 354                    | 4                                   | 449,154.83                                                         | 0.11                                                                                  |
| 355                    | 1                                   | 67,320.42                                                          | 0.02                                                                                  |
| 356                    | 24                                  | 5,565,424.87                                                       | 1.34                                                                                  |
| 357                    | 21                                  | 4,189,395.26                                                       | 1.01                                                                                  |
| 358                    | 143                                 | 26,252,341.04                                                      | 6.34                                                                                  |
| 359                    | 1,311                               | 219,351,253.48                                                     | 52.95                                                                                 |
| 360                    | 797                                 | 146,773,555.59                                                     | 35.43                                                                                 |
| <b>Total</b>           | <b>2,381</b>                        | <b>414,239,156.21</b>                                              | <b>100.00</b>                                                                         |

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| <b>SEASONING:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 0                 | 803                                 | 147,453,222.59                                                     | 35.60                                                                                 |
| 1                 | 1,364                               | 227,381,402.97                                                     | 54.89                                                                                 |
| 2                 | 162                                 | 28,932,570.61                                                      | 6.98                                                                                  |
| 3                 | 23                                  | 4,390,059.92                                                       | 1.06                                                                                  |
| 4                 | 24                                  | 5,565,424.87                                                       | 1.34                                                                                  |
| 5                 | 1                                   | 67,320.42                                                          | 0.02                                                                                  |
| 6                 | 4                                   | 449,154.83                                                         | 0.11                                                                                  |
| <b>Total</b>      | <b>2,381</b>                        | <b>414,239,156.21</b>                                              | <b>100.00</b>                                                                         |

| <b>SILENT SECOND:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| No Silent Second      | 2,373                               | 412,636,767.31                                                     | 99.61                                                                                 |
| Silent Second         | 8                                   | 1,602,388.90                                                       | 0.39                                                                                  |
| <b>Total</b>          | <b>2,381</b>                        | <b>414,239,156.21</b>                                              | <b>100.00</b>                                                                         |

| <b>PREPAYMENT PENALTY:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Prepayment Penalty         | 1,576                               | 272,264,059.72                                                     | 65.73                                                                                 |
| No Prepayment Penalty      | 805                                 | 141,975,096.49                                                     | 34.27                                                                                 |
| <b>Total</b>               | <b>2,381</b>                        | <b>414,239,156.21</b>                                              | <b>100.00</b>                                                                         |

| <b>PREPAY TERM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 0                   | 805                                 | 141,975,096.49                                                     | 34.27                                                                                 |
| 12                  | 25                                  | 5,737,556.82                                                       | 1.39                                                                                  |
| 24                  | 1                                   | 449,309.00                                                         | 0.11                                                                                  |
| 30                  | 21                                  | 4,360,734.97                                                       | 1.05                                                                                  |
| 36                  | 1,529                               | 261,716,458.93                                                     | 63.18                                                                                 |
| <b>Total</b>        | <b>2,381</b>                        | <b>414,239,156.21</b>                                              | <b>100.00</b>                                                                         |

| <b>LIEN POSITION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| First Lien            | 2,381                               | 414,239,156.21                                                     | 100.00                                                                                |
| <b>Total</b>          | <b>2,381</b>                        | <b>414,239,156.21</b>                                              | <b>100.00</b>                                                                         |

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| <b>PROPERTY TYPE:</b>  | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Single Family Detached | 2,135                               | 362,489,569.81                                                     | 87.51                                                                                 |
| PUD Detached           | 123                                 | 27,554,587.96                                                      | 6.65                                                                                  |
| Condominium            | 66                                  | 12,078,870.28                                                      | 2.92                                                                                  |
| Two-Four Family        | 27                                  | 8,096,830.81                                                       | 1.95                                                                                  |
| Single Family Attached | 22                                  | 2,914,877.81                                                       | 0.70                                                                                  |
| PUD Attached           | 5                                   | 768,310.15                                                         | 0.19                                                                                  |
| Manufactured Housing   | 3                                   | 336,109.39                                                         | 0.08                                                                                  |
| <b>Total</b>           | <b>2,381</b>                        | <b>414,239,156.21</b>                                              | <b>100.00</b>                                                                         |

| <b>PURPOSE:</b>     | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Cash Out Refinance  | 2,211                               | 387,189,227.53                                                     | 93.47                                                                                 |
| Rate/Term Refinance | 156                                 | 25,314,679.95                                                      | 6.11                                                                                  |
| Purchase            | 14                                  | 1,735,248.73                                                       | 0.42                                                                                  |
| <b>Total</b>        | <b>2,381</b>                        | <b>414,239,156.21</b>                                              | <b>100.00</b>                                                                         |

| <b>OCCUPANCY:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Primary           | 2,346                               | 408,677,064.94                                                     | 98.66                                                                                 |
| Non-owner         | 25                                  | 4,072,188.19                                                       | 0.98                                                                                  |
| Second Home       | 10                                  | 1,489,903.08                                                       | 0.36                                                                                  |
| <b>Total</b>      | <b>2,381</b>                        | <b>414,239,156.21</b>                                              | <b>100.00</b>                                                                         |

| <b>INSURED AVM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Non Insured AVM     | 1,923                               | 336,259,743.74                                                     | 81.18                                                                                 |
| Insured AVM         | 458                                 | 77,979,412.47                                                      | 18.82                                                                                 |
| <b>Total</b>        | <b>2,381</b>                        | <b>414,239,156.21</b>                                              | <b>100.00</b>                                                                         |

| <b>DOCUMENTATION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Full                  | 1,971                               | 344,718,413.43                                                     | 83.22                                                                                 |
| Limited               | 360                                 | 59,787,442.65                                                      | 14.43                                                                                 |
| Stated                | 50                                  | 9,733,300.13                                                       | 2.35                                                                                  |
| <b>Total</b>          | <b>2,381</b>                        | <b>414,239,156.21</b>                                              | <b>100.00</b>                                                                         |

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| CREDIT GRADE: | Number of<br>Mortgage Loans | Principal Balance                    | % of Aggregate                                            |
|---------------|-----------------------------|--------------------------------------|-----------------------------------------------------------|
|               |                             | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 2A            | 596                         | 94,312,422.59                        | 22.77                                                     |
| 3A            | 248                         | 41,078,817.04                        | 9.92                                                      |
| 4A            | 384                         | 68,144,612.39                        | 16.45                                                     |
| 5A            | 403                         | 74,580,502.42                        | 18.00                                                     |
| 6A            | 269                         | 50,213,881.05                        | 12.12                                                     |
| 7A            | 125                         | 25,609,965.29                        | 6.18                                                      |
| 8A            | 103                         | 21,612,489.89                        | 5.22                                                      |
| A             | 249                         | 38,260,785.04                        | 9.24                                                      |
| B             | 4                           | 425,680.50                           | 0.10                                                      |
| <b>Total</b>  | <b>2,381</b>                | <b>414,239,156.21</b>                | <b>100.00</b>                                             |

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| STATE:               | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|----------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Alabama              | 66                          | 7,696,113.88                                              | 1.86                                                                        |
| Alaska               | 5                           | 830,724.85                                                | 0.20                                                                        |
| Arizona              | 84                          | 14,799,961.16                                             | 3.57                                                                        |
| Arkansas             | 11                          | 1,213,662.05                                              | 0.29                                                                        |
| California           | 173                         | 53,290,077.00                                             | 12.86                                                                       |
| Colorado             | 33                          | 6,990,777.03                                              | 1.69                                                                        |
| Connecticut          | 22                          | 4,718,656.24                                              | 1.14                                                                        |
| Delaware             | 11                          | 1,540,560.15                                              | 0.37                                                                        |
| District of Columbia | 2                           | 518,351.67                                                | 0.13                                                                        |
| Florida              | 302                         | 53,074,342.83                                             | 12.81                                                                       |
| Georgia              | 116                         | 17,892,198.02                                             | 4.32                                                                        |
| Hawaii               | 10                          | 3,355,036.89                                              | 0.81                                                                        |
| Idaho                | 3                           | 361,709.92                                                | 0.09                                                                        |
| Illinois             | 66                          | 11,636,279.84                                             | 2.81                                                                        |
| Indiana              | 105                         | 12,474,692.85                                             | 3.01                                                                        |
| Iowa                 | 24                          | 2,607,598.72                                              | 0.63                                                                        |
| Kansas               | 25                          | 2,907,230.84                                              | 0.70                                                                        |
| Kentucky             | 23                          | 2,416,924.17                                              | 0.58                                                                        |
| Louisiana            | 50                          | 6,252,100.12                                              | 1.51                                                                        |
| Maine                | 16                          | 2,382,041.01                                              | 0.58                                                                        |
| Maryland             | 134                         | 24,209,533.71                                             | 5.84                                                                        |
| Massachusetts        | 46                          | 12,771,592.44                                             | 3.08                                                                        |
| Michigan             | 143                         | 21,604,407.66                                             | 5.22                                                                        |
| Minnesota            | 45                          | 8,902,423.78                                              | 2.15                                                                        |
| Mississippi          | 15                          | 1,382,017.10                                              | 0.33                                                                        |
| Missouri             | 53                          | 6,213,242.45                                              | 1.50                                                                        |
| Montana              | 7                           | 957,345.47                                                | 0.23                                                                        |
| Nebraska             | 5                           | 428,730.60                                                | 0.10                                                                        |
| Nevada               | 27                          | 6,134,162.90                                              | 1.48                                                                        |
| New Hampshire        | 14                          | 2,987,791.23                                              | 0.72                                                                        |
| New Jersey           | 64                          | 14,753,366.87                                             | 3.56                                                                        |
| New York             | 78                          | 17,045,804.72                                             | 4.11                                                                        |
| North Carolina       | 68                          | 9,497,811.28                                              | 2.29                                                                        |
| North Dakota         | 1                           | 130,374.97                                                | 0.03                                                                        |
| Oklahoma             | 43                          | 4,784,261.86                                              | 1.15                                                                        |
| Oregon               | 16                          | 3,001,497.92                                              | 0.72                                                                        |
| Pennsylvania         | 112                         | 17,129,145.95                                             | 4.14                                                                        |
| Rhode Island         | 9                           | 2,032,085.05                                              | 0.49                                                                        |
| South Carolina       | 47                          | 6,039,836.80                                              | 1.46                                                                        |
| Tennessee            | 66                          | 7,787,425.05                                              | 1.88                                                                        |
| Texas                | 32                          | 3,856,481.52                                              | 0.93                                                                        |
| Utah                 | 27                          | 4,939,857.61                                              | 1.19                                                                        |
| Vermont              | 3                           | 563,395.77                                                | 0.14                                                                        |
| Washington           | 64                          | 12,944,905.42                                             | 3.12                                                                        |
| Wisconsin            | 114                         | 17,072,009.76                                             | 4.12                                                                        |
| Wyoming              | 1                           | 110,609.08                                                | 0.03                                                                        |
| <b>Total</b>         | <b>2,381</b>                | <b>414,239,156.21</b>                                     | <b>100.00</b>                                                               |

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notable

| TOP 50 PROPERTY ZIP | PROPERTY C           | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|---------------------|----------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 93065               | Simi Valley, CA      | 3                           | 1,335,634.43                                              | 0.32                                                                        |
| 89031               | North Las Vegas, NV  | 4                           | 1,137,184.93                                              | 0.27                                                                        |
| 30075               | Roswell, GA          | 2                           | 1,072,109.00                                              | 0.26                                                                        |
| 95206               | Stockton, CA         | 3                           | 1,040,800.00                                              | 0.25                                                                        |
| 96706               | Ewa Beach, HI        | 2                           | 999,000.00                                                | 0.24                                                                        |
| 33325               | Davie, FL            | 3                           | 983,938.38                                                | 0.24                                                                        |
| 92392               | Baldy Mesa, CA       | 3                           | 969,544.98                                                | 0.23                                                                        |
| 94536               | Fremont, CA          | 2                           | 968,900.00                                                | 0.23                                                                        |
| 34758               | Kissimmee, FL        | 6                           | 954,201.55                                                | 0.23                                                                        |
| 33177               | Miami, FL            | 4                           | 924,208.75                                                | 0.22                                                                        |
| 20747               | Forestville, MD      | 5                           | 921,106.27                                                | 0.22                                                                        |
| 20746               | Suitland, MD         | 4                           | 901,107.13                                                | 0.22                                                                        |
| 20640               | Pisgah, MD           | 3                           | 899,600.31                                                | 0.22                                                                        |
| 18301               | East Stroudsburg, PA | 4                           | 895,796.59                                                | 0.22                                                                        |
| 85297               | Gilbert, AZ          | 3                           | 879,824.76                                                | 0.21                                                                        |
| 80013               | Aurora, CO           | 4                           | 831,181.25                                                | 0.20                                                                        |
| 85037               | Phoenix, AZ          | 4                           | 780,576.92                                                | 0.19                                                                        |
| 21157               | Carrollton, MD       | 3                           | 778,110.97                                                | 0.19                                                                        |
| 33703               | Saint Petersburg, FL | 3                           | 764,262.38                                                | 0.18                                                                        |
| 95376               | Tracy, CA            | 2                           | 755,099.00                                                | 0.18                                                                        |
| 30188               | Woodstock, GA        | 1                           | 749,287.36                                                | 0.18                                                                        |
| 94565               | Bay Point, CA        | 2                           | 749,212.04                                                | 0.18                                                                        |
| 34286               | Venice, FL           | 4                           | 741,667.00                                                | 0.18                                                                        |
| 20878               | Darnestown, MD       | 2                           | 740,199.28                                                | 0.18                                                                        |
| 21234               | Baltimore, MD        | 5                           | 739,992.31                                                | 0.18                                                                        |
| 93535               | Hi Vista, CA         | 3                           | 723,728.00                                                | 0.17                                                                        |
| 93551               | Palmdale, CA         | 2                           | 720,000.00                                                | 0.17                                                                        |
| 91761               | Ontario, CA          | 2                           | 716,484.99                                                | 0.17                                                                        |
| 33414               | Wellington, FL       | 2                           | 706,146.50                                                | 0.17                                                                        |
| 36207               | Anniston, AL         | 4                           | 698,816.45                                                | 0.17                                                                        |
| 85308               | Glendale, AZ         | 4                           | 690,475.28                                                | 0.17                                                                        |
| 33321               | Ldhl, FL             | 4                           | 687,487.36                                                | 0.17                                                                        |
| 11757               | Heer Park, NY        | 2                           | 683,605.43                                                | 0.17                                                                        |
| 84121               | Murray, UT           | 2                           | 683,544.89                                                | 0.17                                                                        |
| 92220               | Banning, CA          | 3                           | 681,538.77                                                | 0.16                                                                        |
| 94591               | Vallejo, CA          | 2                           | 678,964.68                                                | 0.16                                                                        |
| 02126               | Boston, MA           | 2                           | 674,202.39                                                | 0.16                                                                        |
| 98375               | Puyallup, WA         | 3                           | 669,365.79                                                | 0.16                                                                        |
| 90745               | Carson, CA           | 2                           | 665,875.72                                                | 0.16                                                                        |
| 53223               | Milwaukee, WI        | 5                           | 660,567.51                                                | 0.16                                                                        |
| 95368               | Salida, CA           | 2                           | 657,287.66                                                | 0.16                                                                        |
| 93550               | Palmdale, CA         | 2                           | 651,813.66                                                | 0.16                                                                        |
| 85310               | Glendale, AZ         | 3                           | 647,142.95                                                | 0.16                                                                        |
| 21206               | Baltimore, MD        | 7                           | 644,872.50                                                | 0.16                                                                        |
| 33064               | Pompano Beach, FL    | 3                           | 639,559.58                                                | 0.15                                                                        |
| 02780               | Taunton, MA          | 2                           | 637,927.57                                                | 0.15                                                                        |
| 21793               | Walkersville, MD     | 3                           | 637,450.77                                                | 0.15                                                                        |
| 11717               | Edgewood, NY         | 2                           | 636,797.49                                                | 0.15                                                                        |
| 02769               | Rehoboth, MA         | 2                           | 633,551.96                                                | 0.15                                                                        |
| 33322               | Sunrise, FL          | 2                           | 631,614.00                                                | 0.15                                                                        |
| <b>Total</b>        |                      | <b>151</b>                  | <b>39,271,367.49</b>                                      | <b>9.48</b>                                                                 |





















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**AMSI 2005-R5**

**Scheduled 06/01/05 Balances**

**Product:** 2/28 LIBOR IO& 3/27 LIBOR IO& Fixed Rate IO  
**Amortization:** Interest Only  
**Index:** 6 Mo LIBOR& Fixed Rate

**Total Current Balance:** 133,404,668  
**Total Original Loan Amount:** 133,405,450

**Number Of Loans:** 533

|                                                  |                                                     | <b>Minimum</b> | <b>Maximum</b> |
|--------------------------------------------------|-----------------------------------------------------|----------------|----------------|
| <b>Average Current Balance:</b>                  | \$250,290.18                                        | \$61,000.00    | \$671,000.00   |
| <b>Average Original Loan Amount:</b>             | \$250,291.65                                        | \$61,000.00    | \$671,000.00   |
| <b>Weighted Average Gross Coupon:</b>            | 7.230 %                                             | 5.500          | 10.550 %       |
| <b>Weighted Average Gross Margin:</b>            | 5.406 %                                             | 2.750          | 6.000 %        |
| <b>Weighted Average Initial Rate Cap:</b>        | 2.000 %                                             | 2.000          | 2.000 %        |
| <b>Weighted Average Periodic Rate Cap:</b>       | 1.000 %                                             | 1.000          | 1.000 %        |
| <b>Weighted Average Minimum Rate:</b>            | 7.231 %                                             | 5.500          | 10.550 %       |
| <b>Weighted Average Maximum Rate:</b>            | 13.231 %                                            | 11.500         | 16.550 %       |
| <b>Weighted Average Initial Reset Frequency:</b> | 26 months                                           | 24             | 36 months      |
| <b>Weighted Average Reset Frequency:</b>         | 6 months                                            | 6              | 6 months       |
| <b>Weighted Average Next Reset:</b>              | 26 months                                           | 23             | 36 months      |
| <b>Weighted Average Original Ltv:</b>            | 80.927 %                                            | 18.971         | 95.000 %       |
| <b>Weighted Average Debt Ratio:</b>              | 41.23 %                                             | 10.00          | 54.00 %        |
| <b>Weighted Average Fico Score:</b>              | 653                                                 | 620            | 784            |
| <b>Weighted Average Original Term:</b>           | 360.000 months                                      | 360.000        | 360.000 months |
| <b>Weighted Average Remaining Term:</b>          | 359.972 months                                      | 359.000        | 360.000 months |
| <b>Weighted Average Seasoning:</b>               | 0.028 months                                        | 0.000          | 1.000 months   |
| <b>Weighted Average Prepay Term:</b>             | 35 months                                           | 0              | 36 months      |
| <b>Top State Concentrations (\$):</b>            | 35.46 % California, 7.50 % Florida, 7.02 % Maryland |                |                |
| <b>Maximum Zip Code Concentration (\$):</b>      | 0.76 % 92392 (Baldy Mesa, CA)                       |                |                |
| <b>First Pay Date:</b>                           | Jun 01, 2005                                        | Jul 01, 2005   |                |
| <b>Paid To Date:</b>                             | May 01, 2005                                        | Jun 01, 2005   |                |
| <b>Next Rate Change Date:</b>                    | May 01, 2007                                        | Jun 01, 2010   |                |
| <b>Mature Date:</b>                              | May 01, 2035                                        | Jun 01, 2035   |                |

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Table

| <b>PRODUCT:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2/28 LIBOR IO   | 387                                 | 96,777,898.00                                                      | 72.54                                                                                 |
| 3/27 LIBOR IO   | 78                                  | 20,037,273.59                                                      | 15.02                                                                                 |
| Fixed Rate IO   | 68                                  | 16,589,496.00                                                      | 12.44                                                                                 |
| <b>Total</b>    | <b>533</b>                          | <b>133,404,667.59</b>                                              | <b>100.00</b>                                                                         |

| <b>AMORTIZATION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Interest Only        | 533                                 | 133,404,667.59                                                     | 100.00                                                                                |
| <b>Total</b>         | <b>533</b>                          | <b>133,404,667.59</b>                                              | <b>100.00</b>                                                                         |

| <b>INDEX:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 6 Mo LIBOR    | 465                                 | 116,815,171.59                                                     | 87.56                                                                                 |
| Fixed Rate    | 68                                  | 16,589,496.00                                                      | 12.44                                                                                 |
| <b>Total</b>  | <b>533</b>                          | <b>133,404,667.59</b>                                              | <b>100.00</b>                                                                         |

| <b>STATUS:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 01:Current     | 533                                 | 133,404,667.59                                                     | 100.00                                                                                |
| <b>Total</b>   | <b>533</b>                          | <b>133,404,667.59</b>                                              | <b>100.00</b>                                                                         |

| <b>ORIGINAL BALANCE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|--------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 61,000.00 - 100,000.00   | 44                                  | 3,632,554.00                                                       | 2.72                                                                                  |
| 100,000.01 - 200,000.00  | 174                                 | 26,795,737.59                                                      | 20.09                                                                                 |
| 200,000.01 - 300,000.00  | 159                                 | 39,525,603.00                                                      | 29.63                                                                                 |
| 300,000.01 - 400,000.00  | 96                                  | 32,907,304.00                                                      | 24.67                                                                                 |
| 400,000.01 - 500,000.00  | 37                                  | 16,745,073.00                                                      | 12.55                                                                                 |
| 500,000.01 - 600,000.00  | 13                                  | 7,346,954.00                                                       | 5.51                                                                                  |
| 600,000.01 - 671,000.00  | 10                                  | 6,451,442.00                                                       | 4.84                                                                                  |
| <b>Total</b>             | <b>533</b>                          | <b>133,404,667.59</b>                                              | <b>100.00</b>                                                                         |

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|                         | Number of      | Principal Balance     | % of Aggregate    |
|-------------------------|----------------|-----------------------|-------------------|
| CURRENT BALANCE:        | Mortgage Loans | Outstanding as of     | Principal Balance |
|                         |                | the Cutoff Date       | Outstanding as of |
|                         |                |                       | the Cutoff Date   |
| 61,000.00 - 100,000.00  | 44             | 3,632,554.00          | 2.72              |
| 100,000.01 - 150,000.00 | 81             | 10,393,428.00         | 7.79              |
| 150,000.01 - 200,000.00 | 93             | 16,402,309.59         | 12.30             |
| 200,000.01 - 250,000.00 | 79             | 17,782,865.00         | 13.33             |
| 250,000.01 - 300,000.00 | 80             | 21,742,738.00         | 16.30             |
| 300,000.01 - 350,000.00 | 58             | 18,744,426.00         | 14.05             |
| 350,000.01 - 400,000.00 | 38             | 14,162,878.00         | 10.62             |
| 400,000.01 - 450,000.00 | 17             | 7,256,016.00          | 5.44              |
| 450,000.01 - 500,000.00 | 20             | 9,489,057.00          | 7.11              |
| 500,000.01 - 550,000.00 | 3              | 1,598,900.00          | 1.20              |
| 550,000.01 - 600,000.00 | 10             | 5,748,054.00          | 4.31              |
| 600,000.01 - 650,000.00 | 6              | 3,802,149.00          | 2.85              |
| 650,000.01 - 671,000.00 | 4              | 2,649,293.00          | 1.99              |
| <b>Total</b>            | <b>533</b>     | <b>133,404,667.59</b> | <b>100.00</b>     |

|                 | Number of      | Principal Balance     | % of Aggregate    |
|-----------------|----------------|-----------------------|-------------------|
| GROSS COUPON:   | Mortgage Loans | Outstanding as of     | Principal Balance |
|                 |                | the Cutoff Date       | Outstanding as of |
|                 |                |                       | the Cutoff Date   |
| 5.500 - 6.000   | 18             | 5,021,791.00          | 3.76              |
| 6.001 - 7.000   | 215            | 60,026,620.59         | 45.00             |
| 7.001 - 8.000   | 223            | 51,683,305.00         | 38.74             |
| 8.001 - 9.000   | 61             | 13,472,883.00         | 10.10             |
| 9.001 - 10.000  | 11             | 1,973,634.00          | 1.48              |
| 10.001 - 10.550 | 5              | 1,226,434.00          | 0.92              |
| <b>Total</b>    | <b>533</b>     | <b>133,404,667.59</b> | <b>100.00</b>     |

|               | Number of      | Principal Balance     | % of Aggregate    |
|---------------|----------------|-----------------------|-------------------|
| GROSS MARGIN: | Mortgage Loans | Outstanding as of     | Principal Balance |
|               |                | the Cutoff Date       | Outstanding as of |
|               |                |                       | the Cutoff Date   |
| 0.000 - 3.000 | 2              | 1,075,700.00          | 0.92              |
| 3.001 - 4.000 | 8              | 1,968,500.00          | 1.69              |
| 4.001 - 5.000 | 58             | 13,862,757.00         | 11.87             |
| 5.001 - 6.000 | 397            | 99,908,214.59         | 85.53             |
| <b>Total</b>  | <b>465</b>     | <b>116,815,171.59</b> | <b>100.00</b>     |

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|                   | Number of      | Principal Balance                    | % of Aggregate                                            |
|-------------------|----------------|--------------------------------------|-----------------------------------------------------------|
| INITIAL RATE CAP: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 2.000             | 465            | 116,815,171.59                       | 9.73                                                      |
| <b>Total</b>      | <b>465</b>     | <b>116,815,171.59</b>                | <b>100.00</b>                                             |

|                    | Number of      | Principal Balance                    | % of Aggregate                                            |
|--------------------|----------------|--------------------------------------|-----------------------------------------------------------|
| PERIODIC RATE CAP: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 1.000              | 465            | 116,815,171.59                       | 9.73                                                      |
| <b>Total</b>       | <b>465</b>     | <b>116,815,171.59</b>                | <b>100.00</b>                                             |

|                        | Number of      | Principal Balance                    | % of Aggregate                                            |
|------------------------|----------------|--------------------------------------|-----------------------------------------------------------|
| NEXT RATE CHANGE DATE: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 05/01/07 - 05/31/07    | 10             | 2,711,699.00                         | 2.32                                                      |
| 06/01/07 - 06/30/07    | 377            | 94,066,199.00                        | 80.53                                                     |
| 05/01/08 - 05/31/08    | 2              | 924,650.00                           | 0.79                                                      |
| 06/01/08 - 06/30/08    | 76             | 19,112,623.59                        | 16.36                                                     |
| <b>Total</b>           | <b>465</b>     | <b>116,815,171.59</b>                | <b>100.00</b>                                             |

|                | Number of      | Principal Balance                    | % of Aggregate                                            |
|----------------|----------------|--------------------------------------|-----------------------------------------------------------|
| ORIGINAL TERM: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 360            | 533            | 133,404,667.59                       | 100.00                                                    |
| <b>Total</b>   | <b>533</b>     | <b>133,404,667.59</b>                | <b>100.00</b>                                             |

|                 | Number of      | Principal Balance                    | % of Aggregate                                            |
|-----------------|----------------|--------------------------------------|-----------------------------------------------------------|
| REMAINING TERM: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 359             | 13             | 3,697,402.00                         | 2.77                                                      |
| 360             | 520            | 129,707,265.59                       | 97.23                                                     |
| <b>Total</b>    | <b>533</b>     | <b>133,404,667.59</b>                | <b>100.00</b>                                             |

|              | Number of      | Principal Balance                    | % of Aggregate                                            |
|--------------|----------------|--------------------------------------|-----------------------------------------------------------|
| SEASONING:   | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 0            | 520            | 129,707,265.59                       | 97.23                                                     |
| 1            | 13             | 3,697,402.00                         | 2.77                                                      |
| <b>Total</b> | <b>533</b>     | <b>133,404,667.59</b>                | <b>100.00</b>                                             |

|                  | Number of      | Principal Balance                    | % of Aggregate                                            |
|------------------|----------------|--------------------------------------|-----------------------------------------------------------|
| SILENT SECOND:   | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| No Silent Second | 519            | 130,795,714.59                       | 98.04                                                     |
| Silent Second    | 14             | 2,608,953.00                         | 1.96                                                      |
| <b>Total</b>     | <b>533</b>     | <b>133,404,667.59</b>                | <b>100.00</b>                                             |

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|                       | Number of      | Principal Balance                    | % of Aggregate                                            |
|-----------------------|----------------|--------------------------------------|-----------------------------------------------------------|
| PREPAYMENT PENALTY:   | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| Prepayment Penalty    | 340            | 87,539,395.59                        | 65.62                                                     |
| No Prepayment Penalty | 193            | 45,865,272.00                        | 34.38                                                     |
| <b>Total</b>          | <b>533</b>     | <b>133,404,667.59</b>                | <b>100.00</b>                                             |

|              | Number of      | Principal Balance                    | % of Aggregate                                            |
|--------------|----------------|--------------------------------------|-----------------------------------------------------------|
| PREPAY TERM: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 0            | 193            | 45,865,272.00                        | 34.38                                                     |
| 12           | 8              | 2,288,398.00                         | 1.72                                                      |
| 24           | 3              | 1,008,159.00                         | 0.76                                                      |
| 30           | 1              | 396,950.00                           | 0.30                                                      |
| 36           | 328            | 83,845,888.59                        | 62.85                                                     |
| <b>Total</b> | <b>533</b>     | <b>133,404,667.59</b>                | <b>100.00</b>                                             |

|                | Number of      | Principal Balance                    | % of Aggregate                                            |
|----------------|----------------|--------------------------------------|-----------------------------------------------------------|
| LIEN POSITION: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| First Lien     | 533            | 133,404,667.59                       | 100.00                                                    |
| <b>Total</b>   | <b>533</b>     | <b>133,404,667.59</b>                | <b>100.00</b>                                             |

|                        | Number of      | Principal Balance                    | % of Aggregate                                            |
|------------------------|----------------|--------------------------------------|-----------------------------------------------------------|
| PROPERTY TYPE:         | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| Single Family Detached | 451            | 112,351,682.59                       | 84.22                                                     |
| Two-Four Family        | 23             | 7,277,150.00                         | 5.45                                                      |
| Condominium            | 33             | 7,264,995.00                         | 5.45                                                      |
| PUD Detached           | 22             | 5,870,299.00                         | 4.40                                                      |
| Single Family Attached | 4              | 640,541.00                           | 0.48                                                      |
| <b>Total</b>           | <b>533</b>     | <b>133,404,667.59</b>                | <b>100.00</b>                                             |

|                     | Number of      | Principal Balance                    | % of Aggregate                                            |
|---------------------|----------------|--------------------------------------|-----------------------------------------------------------|
| PURPOSE:            | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| Cash Out Refinance  | 486            | 124,730,761.59                       | 93.50                                                     |
| Rate/Term Refinance | 37             | 7,069,853.00                         | 5.30                                                      |
| Purchase            | 10             | 1,604,053.00                         | 1.20                                                      |
| <b>Total</b>        | <b>533</b>     | <b>133,404,667.59</b>                | <b>100.00</b>                                             |

|              | Number of      | Principal Balance                    | % of Aggregate                                            |
|--------------|----------------|--------------------------------------|-----------------------------------------------------------|
| OCCUPANCY:   | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| Primary      | 533            | 133,404,667.59                       | 100.00                                                    |
| <b>Total</b> | <b>533</b>     | <b>133,404,667.59</b>                | <b>100.00</b>                                             |

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|                     | Number of             | Principal Balance                            | % of Aggregate                                                     |
|---------------------|-----------------------|----------------------------------------------|--------------------------------------------------------------------|
| <b>INSURED AVM:</b> | <b>Mortgage Loans</b> | <b>Outstanding as of<br/>the Cutoff Date</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
| Non Insured AVM     | 312                   | 79,527,421.59                                | 59.61                                                              |
| Insured AVM         | 221                   | 53,877,246.00                                | 40.39                                                              |
| <b>Total</b>        | <b>533</b>            | <b>133,404,667.59</b>                        | <b>100.00</b>                                                      |

|                       | Number of             | Principal Balance                            | % of Aggregate                                                     |
|-----------------------|-----------------------|----------------------------------------------|--------------------------------------------------------------------|
| <b>DOCUMENTATION:</b> | <b>Mortgage Loans</b> | <b>Outstanding as of<br/>the Cutoff Date</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
| Full                  | 420                   | 104,771,157.00                               | 78.54                                                              |
| Stated                | 63                    | 17,365,346.59                                | 13.02                                                              |
| Limited               | 50                    | 11,268,164.00                                | 8.45                                                               |
| <b>Total</b>          | <b>533</b>            | <b>133,404,667.59</b>                        | <b>100.00</b>                                                      |

|                      | Number of             | Principal Balance                            | % of Aggregate                                                     |
|----------------------|-----------------------|----------------------------------------------|--------------------------------------------------------------------|
| <b>CREDIT GRADE:</b> | <b>Mortgage Loans</b> | <b>Outstanding as of<br/>the Cutoff Date</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
| 2A                   | 31                    | 6,745,472.00                                 | 5.06                                                               |
| 3A                   | 15                    | 3,203,842.00                                 | 2.40                                                               |
| 4A                   | 167                   | 41,129,212.59                                | 30.83                                                              |
| 5A                   | 154                   | 37,935,111.00                                | 28.44                                                              |
| 6A                   | 116                   | 30,673,311.00                                | 22.99                                                              |
| 7A                   | 32                    | 8,660,488.00                                 | 6.49                                                               |
| 8A                   | 17                    | 4,800,731.00                                 | 3.60                                                               |
| A                    | 1                     | 256,500.00                                   | 0.19                                                               |
| <b>Total</b>         | <b>533</b>            | <b>133,404,667.59</b>                        | <b>100.00</b>                                                      |

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| STATE:         | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Alabama        | 9                           | 1,531,025.00                                              | 1.15                                                                        |
| Alaska         | 2                           | 391,500.00                                                | 0.29                                                                        |
| Arizona        | 17                          | 3,712,307.00                                              | 2.78                                                                        |
| Arkansas       | 2                           | 293,153.00                                                | 0.22                                                                        |
| California     | 151                         | 47,304,635.00                                             | 35.46                                                                       |
| Colorado       | 6                           | 1,459,079.00                                              | 1.09                                                                        |
| Connecticut    | 4                           | 1,127,900.00                                              | 0.85                                                                        |
| Florida        | 51                          | 10,010,205.00                                             | 7.50                                                                        |
| Georgia        | 14                          | 2,580,668.00                                              | 1.93                                                                        |
| Hawaii         | 14                          | 4,341,751.00                                              | 3.25                                                                        |
| Illinois       | 25                          | 5,468,306.00                                              | 4.10                                                                        |
| Indiana        | 6                           | 919,993.00                                                | 0.69                                                                        |
| Iowa           | 1                           | 105,000.00                                                | 0.08                                                                        |
| Kansas         | 6                           | 572,800.00                                                | 0.43                                                                        |
| Kentucky       | 3                           | 457,200.00                                                | 0.34                                                                        |
| Louisiana      | 7                           | 773,081.00                                                | 0.58                                                                        |
| Maryland       | 39                          | 9,360,248.00                                              | 7.02                                                                        |
| Massachusetts  | 16                          | 4,786,200.00                                              | 3.59                                                                        |
| Michigan       | 23                          | 3,663,418.00                                              | 2.75                                                                        |
| Minnesota      | 12                          | 2,672,363.00                                              | 2.00                                                                        |
| Mississippi    | 1                           | 126,000.00                                                | 0.09                                                                        |
| Missouri       | 3                           | 667,214.00                                                | 0.50                                                                        |
| Montana        | 1                           | 246,500.00                                                | 0.18                                                                        |
| Nevada         | 9                           | 2,483,999.00                                              | 1.86                                                                        |
| New Hampshire  | 5                           | 1,064,729.00                                              | 0.80                                                                        |
| New Jersey     | 31                          | 8,505,552.00                                              | 6.38                                                                        |
| New York       | 19                          | 6,720,761.00                                              | 5.04                                                                        |
| North Carolina | 2                           | 473,450.00                                                | 0.35                                                                        |
| Oklahoma       | 2                           | 214,984.00                                                | 0.16                                                                        |
| Oregon         | 3                           | 426,450.00                                                | 0.32                                                                        |
| Pennsylvania   | 10                          | 2,090,680.00                                              | 1.57                                                                        |
| Rhode Island   | 5                           | 1,477,898.00                                              | 1.11                                                                        |
| South Carolina | 3                           | 416,041.00                                                | 0.31                                                                        |
| Tennessee      | 1                           | 121,500.00                                                | 0.09                                                                        |
| Texas          | 2                           | 305,717.59                                                | 0.23                                                                        |
| Utah           | 3                           | 534,600.00                                                | 0.40                                                                        |
| Washington     | 17                          | 4,812,115.00                                              | 3.61                                                                        |
| Wisconsin      | 8                           | 1,185,645.00                                              | 0.89                                                                        |
| <b>Total</b>   | <b>533</b>                  | <b>133,404,667.59</b>                                     | <b>100.00</b>                                                               |

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AMSI 2005-R5

Scheduled 06/01/05 Balances

**Product:** Fixed Rate& Fixed Rate IO  
**Amortization:** Fully Amortizing& Interest Only  
**Index:** Fixed Rate

**Total Current Balance:** 300,000,058  
**Total Original Loan Amount:** 300,465,471

**Number Of Loans:** 1,817

|                                                  |                                                       | Minimum      | Maximum        |
|--------------------------------------------------|-------------------------------------------------------|--------------|----------------|
| <b>Average Current Balance:</b>                  | \$165,107.35                                          | \$40,869.75  | \$749,726.68   |
| <b>Average Original Loan Amount:</b>             | \$165,363.50                                          | \$60,000.00  | \$750,000.00   |
| <b>Weighted Average Gross Coupon:</b>            | 7.235 %                                               | 5.500        | 13.450 %       |
| <b>Weighted Average Gross Margin:</b>            | 0.000 %                                               | 0.000        | 0.000 %        |
| <b>Weighted Average Initial Rate Cap:</b>        | 0.000 %                                               | 0.000        | 0.000 %        |
| <b>Weighted Average Periodic Rate Cap:</b>       | 0.000 %                                               | 0.000        | 0.000 %        |
| <b>Weighted Average Minimum Rate:</b>            | 0.000 %                                               | 0.000        | 0.000 %        |
| <b>Weighted Average Maximum Rate:</b>            | 0.000 %                                               | 0.000        | 0.000 %        |
| <b>Weighted Average Initial Reset Frequency:</b> | 0 months                                              | 0            | 0 months       |
| <b>Weighted Average Reset Frequency:</b>         | 0 months                                              | 0            | 0 months       |
| <b>Weighted Average Next Reset:</b>              | 0 months                                              | 0            | 0 months       |
| <b>Weighted Average Original Ltv:</b>            | 76.162 %                                              | 8.814        | 95.000 %       |
| <b>Weighted Average Cltv W/Ss:</b>               | 76.459 %                                              | 8.814        | 100.000 %      |
| <b>Weighted Average Debt Ratio:</b>              | 38.56 %                                               | 3.00         | 55.00 %        |
| <b>Weighted Average Fico Score:</b>              | 667                                                   | 501          | 810            |
| <b>Weighted Average Original Term:</b>           | 338.258 months                                        | 120.000      | 360.000 months |
| <b>Weighted Average Remaining Term:</b>          | 337.044 months                                        | 117.000      | 360.000 months |
| <b>Weighted Average Seasoning:</b>               | 1.214 months                                          | 0.000        | 5.000 months   |
| <b>Weighted Average Prepay Term:</b>             | 32 months                                             | 0            | 36 months      |
| <b>Top State Concentrations (\$):</b>            | 15.37 % California, 11.87 % Florida, 10.41 % New York |              |                |
| <b>Maximum Zip Code Concentration (\$):</b>      | 0.34 % 90630 (Cypress, CA)                            |              |                |
| <b>First Pay Date:</b>                           | Feb 01, 2005                                          | Jul 01, 2005 |                |
| <b>Paid To Date:</b>                             | Apr 01, 2005                                          | Sep 01, 2005 |                |
| <b>Next Rate Change Date:</b>                    | May 01, 2010                                          | Jun 01, 2010 |                |
| <b>Mature Date:</b>                              | Mar 01, 2015                                          | Jun 01, 2035 |                |

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Table

| <b>PRODUCT:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Fixed Rate      | 1,749                               | 283,410,561.88                                                     | 94.47                                                                                 |
| Fixed Rate IO   | 68                                  | 16,589,496.00                                                      | 5.53                                                                                  |
| <b>Total</b>    | <b>1,817</b>                        | <b>300,000,057.88</b>                                              | <b>100.00</b>                                                                         |

| <b>AMORTIZATION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Fully Amortizing     | 1,749                               | 283,410,561.88                                                     | 94.47                                                                                 |
| Interest Only        | 68                                  | 16,589,496.00                                                      | 5.53                                                                                  |
| <b>Total</b>         | <b>1,817</b>                        | <b>300,000,057.88</b>                                              | <b>100.00</b>                                                                         |

| <b>INDEX:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Fixed Rate    | 1,817                               | 300,000,057.88                                                     | 100.00                                                                                |
| <b>Total</b>  | <b>1,817</b>                        | <b>300,000,057.88</b>                                              | <b>100.00</b>                                                                         |

| <b>STATUS:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 01:Current     | 1,817                               | 300,000,057.88                                                     | 100.00                                                                                |
| <b>Total</b>   | <b>1,817</b>                        | <b>300,000,057.88</b>                                              | <b>100.00</b>                                                                         |

| <b>ORIGINAL BALANCE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|--------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 60,000.00 - 100,000.00   | 589                                 | 45,109,890.97                                                      | 15.04                                                                                 |
| 100,000.01 - 200,000.00  | 763                                 | 108,113,144.06                                                     | 36.04                                                                                 |
| 200,000.01 - 300,000.00  | 287                                 | 69,582,842.20                                                      | 23.19                                                                                 |
| 300,000.01 - 400,000.00  | 95                                  | 32,837,917.77                                                      | 10.95                                                                                 |
| 400,000.01 - 500,000.00  | 37                                  | 16,819,912.46                                                      | 5.61                                                                                  |
| 500,000.01 - 600,000.00  | 33                                  | 18,461,432.50                                                      | 6.15                                                                                  |
| 600,000.01 - 700,000.00  | 6                                   | 3,859,566.11                                                       | 1.29                                                                                  |
| 700,000.01 - 750,000.00  | 7                                   | 5,215,351.81                                                       | 1.74                                                                                  |
| <b>Total</b>             | <b>1,817</b>                        | <b>300,000,057.88</b>                                              | <b>100.00</b>                                                                         |

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| <b>CURRENT BALANCE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 40,869.75 - 50,000.00   | 3                                   | 137,875.42                                                         | 0.05                                                                                  |
| 50,000.01 - 100,000.00  | 587                                 | 45,071,945.59                                                      | 15.02                                                                                 |
| 100,000.01 - 150,000.00 | 474                                 | 58,576,360.60                                                      | 19.53                                                                                 |
| 150,000.01 - 200,000.00 | 288                                 | 49,436,853.42                                                      | 16.48                                                                                 |
| 200,000.01 - 250,000.00 | 183                                 | 41,173,170.21                                                      | 13.72                                                                                 |
| 250,000.01 - 300,000.00 | 104                                 | 28,409,671.99                                                      | 9.47                                                                                  |
| 300,000.01 - 350,000.00 | 56                                  | 18,121,045.74                                                      | 6.04                                                                                  |
| 350,000.01 - 400,000.00 | 39                                  | 14,716,872.03                                                      | 4.91                                                                                  |
| 400,000.01 - 450,000.00 | 18                                  | 7,688,236.84                                                       | 2.56                                                                                  |
| 450,000.01 - 500,000.00 | 19                                  | 9,131,675.62                                                       | 3.04                                                                                  |
| 500,000.01 - 550,000.00 | 14                                  | 7,371,571.46                                                       | 2.46                                                                                  |
| 550,000.01 - 600,000.00 | 19                                  | 11,089,861.04                                                      | 3.70                                                                                  |
| 600,000.01 - 650,000.00 | 5                                   | 3,186,562.49                                                       | 1.06                                                                                  |
| 650,000.01 - 700,000.00 | 1                                   | 673,003.62                                                         | 0.22                                                                                  |
| 700,000.01 - 749,726.68 | 7                                   | 5,215,351.81                                                       | 1.74                                                                                  |
| <b>Total</b>            | <b>1,817</b>                        | <b>300,000,057.88</b>                                              | <b>100.00</b>                                                                         |

| <b>GROSS COUPON:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 5.500 - 6.000        | 143                                 | 36,862,241.95                                                      | 12.29                                                                                 |
| 6.001 - 7.000        | 632                                 | 127,974,712.60                                                     | 42.66                                                                                 |
| 7.001 - 8.000        | 490                                 | 76,994,579.07                                                      | 25.66                                                                                 |
| 8.001 - 9.000        | 284                                 | 33,780,145.61                                                      | 11.26                                                                                 |
| 9.001 - 10.000       | 158                                 | 15,135,706.78                                                      | 5.05                                                                                  |
| 10.001 - 11.000      | 79                                  | 7,178,316.92                                                       | 2.39                                                                                  |
| 11.001 - 12.000      | 29                                  | 1,946,957.21                                                       | 0.65                                                                                  |
| 12.001 - 13.000      | 1                                   | 67,410.13                                                          | 0.02                                                                                  |
| 13.001 - 13.450      | 1                                   | 59,987.61                                                          | 0.02                                                                                  |
| <b>Total</b>         | <b>1,817</b>                        | <b>300,000,057.88</b>                                              | <b>100.00</b>                                                                         |

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| <b>ORIGINAL LTV:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 8.81 - 10.00         | 1                                   | 65,926.77                                                          | 0.02                                                                                  |
| 10.01 - 15.00        | 6                                   | 477,381.84                                                         | 0.16                                                                                  |
| 15.01 - 20.00        | 16                                  | 1,358,327.28                                                       | 0.45                                                                                  |
| 20.01 - 25.00        | 10                                  | 896,465.67                                                         | 0.30                                                                                  |
| 25.01 - 30.00        | 13                                  | 1,218,984.64                                                       | 0.41                                                                                  |
| 30.01 - 35.00        | 29                                  | 3,574,748.21                                                       | 1.19                                                                                  |
| 35.01 - 40.00        | 37                                  | 4,354,627.46                                                       | 1.45                                                                                  |
| 40.01 - 45.00        | 30                                  | 4,689,677.04                                                       | 1.56                                                                                  |
| 45.01 - 50.00        | 45                                  | 6,396,462.68                                                       | 2.13                                                                                  |
| 50.01 - 55.00        | 56                                  | 7,948,293.98                                                       | 2.65                                                                                  |
| 55.01 - 60.00        | 65                                  | 10,525,734.46                                                      | 3.51                                                                                  |
| 60.01 - 65.00        | 78                                  | 12,727,230.33                                                      | 4.24                                                                                  |
| 65.01 - 70.00        | 85                                  | 16,144,665.88                                                      | 5.38                                                                                  |
| 70.01 - 75.00        | 208                                 | 33,939,151.60                                                      | 11.31                                                                                 |
| 75.01 - 80.00        | 365                                 | 60,128,765.35                                                      | 20.04                                                                                 |
| 80.01 - 85.00        | 241                                 | 42,542,784.42                                                      | 14.18                                                                                 |
| 85.01 - 90.00        | 489                                 | 85,915,524.94                                                      | 28.64                                                                                 |
| 90.01 - 95.00        | 43                                  | 7,095,305.33                                                       | 2.37                                                                                  |
| <b>Total</b>         | <b>1,817</b>                        | <b>300,000,057.88</b>                                              | <b>100.00</b>                                                                         |

| <b>FICO:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|--------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 501 - 550    | 81                                  | 7,727,416.30                                                       | 2.58                                                                                  |
| 551 - 600    | 207                                 | 22,084,349.11                                                      | 7.36                                                                                  |
| 601 - 650    | 474                                 | 73,255,049.91                                                      | 24.42                                                                                 |
| 651 - 700    | 681                                 | 120,903,417.84                                                     | 40.30                                                                                 |
| 701 - 750    | 282                                 | 57,723,193.17                                                      | 19.24                                                                                 |
| 751 - 800    | 89                                  | 17,973,448.78                                                      | 5.99                                                                                  |
| 801 - 810    | 3                                   | 333,182.77                                                         | 0.11                                                                                  |
| <b>Total</b> | <b>1,817</b>                        | <b>300,000,057.88</b>                                              | <b>100.00</b>                                                                         |

| <b>ORIGINAL TERM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 120                   | 40                                  | 3,720,799.31                                                       | 1.24                                                                                  |
| 180                   | 146                                 | 16,196,578.78                                                      | 5.40                                                                                  |
| 240                   | 144                                 | 19,824,205.22                                                      | 6.61                                                                                  |
| 300                   | 40                                  | 5,589,368.88                                                       | 1.86                                                                                  |
| 360                   | 1,447                               | 254,669,105.69                                                     | 84.89                                                                                 |
| <b>Total</b>          | <b>1,817</b>                        | <b>300,000,057.88</b>                                              | <b>100.00</b>                                                                         |

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| REMAINING TERM: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 117             | 1                           | 98,308.01                                                 | 0.03                                                                        |
| 118             | 5                           | 534,939.30                                                | 0.18                                                                        |
| 119             | 34                          | 3,087,552.00                                              | 1.03                                                                        |
| 176             | 1                           | 93,335.81                                                 | 0.03                                                                        |
| 177             | 1                           | 48,875.98                                                 | 0.02                                                                        |
| 178             | 24                          | 3,031,686.73                                              | 1.01                                                                        |
| 179             | 120                         | 13,022,680.26                                             | 4.34                                                                        |
| 238             | 36                          | 5,905,095.32                                              | 1.97                                                                        |
| 239             | 108                         | 13,919,109.90                                             | 4.64                                                                        |
| 298             | 9                           | 1,359,577.50                                              | 0.45                                                                        |
| 299             | 30                          | 4,137,791.38                                              | 1.38                                                                        |
| 300             | 1                           | 92,000.00                                                 | 0.03                                                                        |
| 355             | 2                           | 159,962.09                                                | 0.05                                                                        |
| 356             | 3                           | 515,161.34                                                | 0.17                                                                        |
| 357             | 6                           | 1,583,666.94                                              | 0.53                                                                        |
| 358             | 315                         | 64,760,859.83                                             | 21.59                                                                       |
| 359             | 1,050                       | 170,355,581.49                                            | 56.79                                                                       |
| 360             | 71                          | 17,293,874.00                                             | 5.76                                                                        |
| <b>Total</b>    | <b>1,817</b>                | <b>300,000,057.88</b>                                     | <b>100.00</b>                                                               |

| SEASONING:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|--------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 0            | 72                          | 17,385,874.00                                             | 5.80                                                                        |
| 1            | 1,342                       | 204,522,715.03                                            | 68.17                                                                       |
| 2            | 389                         | 75,592,158.68                                             | 25.20                                                                       |
| 3            | 8                           | 1,730,850.93                                              | 0.58                                                                        |
| 4            | 4                           | 608,497.15                                                | 0.20                                                                        |
| 5            | 2                           | 159,962.09                                                | 0.05                                                                        |
| <b>Total</b> | <b>1,817</b>                | <b>300,000,057.88</b>                                     | <b>100.00</b>                                                               |

| SILENT SECOND:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| No Silent Second | 1,794                       | 295,388,263.73                                            | 98.46                                                                       |
| Silent Second    | 23                          | 4,611,794.15                                              | 1.54                                                                        |
| <b>Total</b>     | <b>1,817</b>                | <b>300,000,057.88</b>                                     | <b>100.00</b>                                                               |

| PREPAYMENT PENALTY:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Prepayment Penalty    | 1,318                       | 225,337,211.07                                            | 75.11                                                                       |
| No Prepayment Penalty | 499                         | 74,662,846.81                                             | 24.89                                                                       |
| <b>Total</b>          | <b>1,817</b>                | <b>300,000,057.88</b>                                     | <b>100.00</b>                                                               |

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| <b>PREPAY TERM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 0                   | 499                                 | 74,662,846.81                                                      | 24.89                                                                                 |
| 12                  | 128                                 | 32,251,611.32                                                      | 10.75                                                                                 |
| 24                  | 4                                   | 1,777,960.85                                                       | 0.59                                                                                  |
| 30                  | 9                                   | 1,645,134.55                                                       | 0.55                                                                                  |
| 36                  | 1,177                               | 189,662,504.35                                                     | 63.22                                                                                 |
| <b>Total</b>        | <b>1,817</b>                        | <b>300,000,057.88</b>                                              | <b>100.00</b>                                                                         |

| <b>LIEN POSITION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| First Lien            | 1,817                               | 300,000,057.88                                                     | 100.00                                                                                |
| <b>Total</b>          | <b>1,817</b>                        | <b>300,000,057.88</b>                                              | <b>100.00</b>                                                                         |

| <b>PROPERTY TYPE:</b>  | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Single Family Detached | 1,582                               | 256,143,775.65                                                     | 85.38                                                                                 |
| Two-Four Family        | 90                                  | 18,444,467.81                                                      | 6.15                                                                                  |
| PUD Detached           | 88                                  | 15,856,864.92                                                      | 5.29                                                                                  |
| Condominium            | 46                                  | 8,048,366.59                                                       | 2.68                                                                                  |
| Single Family Attached | 8                                   | 1,059,661.36                                                       | 0.35                                                                                  |
| PUD Attached           | 3                                   | 446,921.55                                                         | 0.15                                                                                  |
| <b>Total</b>           | <b>1,817</b>                        | <b>300,000,057.88</b>                                              | <b>100.00</b>                                                                         |

| <b>PURPOSE:</b>     | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Cash Out Refinance  | 1,677                               | 275,716,191.74                                                     | 91.91                                                                                 |
| Rate/Term Refinance | 122                                 | 21,366,984.31                                                      | 7.12                                                                                  |
| Purchase            | 18                                  | 2,916,881.83                                                       | 0.97                                                                                  |
| <b>Total</b>        | <b>1,817</b>                        | <b>300,000,057.88</b>                                              | <b>100.00</b>                                                                         |

| <b>OCCUPANCY:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Primary           | 1,772                               | 293,482,214.23                                                     | 97.83                                                                                 |
| Non-owner         | 35                                  | 4,694,180.05                                                       | 1.56                                                                                  |
| Second Home       | 10                                  | 1,823,663.60                                                       | 0.61                                                                                  |
| <b>Total</b>      | <b>1,817</b>                        | <b>300,000,057.88</b>                                              | <b>100.00</b>                                                                         |

| <b>INSURED AVM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Non Insured AVM     | 1,597                               | 271,965,064.79                                                     | 90.66                                                                                 |
| Insured AVM         | 220                                 | 28,034,993.09                                                      | 9.34                                                                                  |
| <b>Total</b>        | <b>1,817</b>                        | <b>300,000,057.88</b>                                              | <b>100.00</b>                                                                         |

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| <b>DOCUMENTATION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Full                  | 1,520                               | 255,777,513.64                                                     | 85.26                                                                                 |
| Limited               | 190                                 | 26,898,044.56                                                      | 8.97                                                                                  |
| Stated                | 107                                 | 17,324,499.68                                                      | 5.77                                                                                  |
| <b>Total</b>          | <b>1,817</b>                        | <b>300,000,057.88</b>                                              | <b>100.00</b>                                                                         |

| <b>CREDIT GRADE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2A                   | 205                                 | 23,765,971.58                                                      | 7.92                                                                                  |
| 3A                   | 97                                  | 13,880,017.61                                                      | 4.63                                                                                  |
| 4A                   | 198                                 | 29,686,469.41                                                      | 9.90                                                                                  |
| 5A                   | 285                                 | 48,758,653.89                                                      | 16.25                                                                                 |
| 6A                   | 316                                 | 55,218,432.26                                                      | 18.41                                                                                 |
| 7A                   | 268                                 | 52,339,017.30                                                      | 17.45                                                                                 |
| 8A                   | 323                                 | 64,161,993.23                                                      | 21.39                                                                                 |
| A                    | 22                                  | 2,463,040.88                                                       | 0.82                                                                                  |
| B                    | 51                                  | 4,505,595.16                                                       | 1.50                                                                                  |
| C                    | 51                                  | 5,117,903.37                                                       | 1.71                                                                                  |
| D                    | 1                                   | 102,963.19                                                         | 0.03                                                                                  |
| <b>Total</b>         | <b>1,817</b>                        | <b>300,000,057.88</b>                                              | <b>100.00</b>                                                                         |

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| STATE:               | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|----------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Alabama              | 26                          | 2,624,374.10                                              | 0.87                                                                        |
| Alaska               | 1                           | 88,160.90                                                 | 0.03                                                                        |
| Arizona              | 44                          | 6,813,710.46                                              | 2.27                                                                        |
| Arkansas             | 5                           | 455,060.09                                                | 0.15                                                                        |
| California           | 178                         | 46,124,410.79                                             | 15.37                                                                       |
| Colorado             | 8                           | 1,917,410.62                                              | 0.64                                                                        |
| Connecticut          | 30                          | 5,418,231.80                                              | 1.81                                                                        |
| Delaware             | 6                           | 955,995.01                                                | 0.32                                                                        |
| District of Columbia | 1                           | 199,877.58                                                | 0.07                                                                        |
| Florida              | 235                         | 35,600,763.38                                             | 11.87                                                                       |
| Georgia              | 30                          | 5,825,745.07                                              | 1.94                                                                        |
| Hawaii               | 20                          | 4,209,056.90                                              | 1.40                                                                        |
| Idaho                | 2                           | 222,313.45                                                | 0.07                                                                        |
| Illinois             | 41                          | 5,999,620.19                                              | 2.00                                                                        |
| Indiana              | 45                          | 5,628,461.91                                              | 1.88                                                                        |
| Iowa                 | 16                          | 1,462,834.33                                              | 0.49                                                                        |
| Kansas               | 5                           | 829,538.12                                                | 0.28                                                                        |
| Kentucky             | 12                          | 1,228,729.67                                              | 0.41                                                                        |
| Louisiana            | 37                          | 3,929,348.44                                              | 1.31                                                                        |
| Maine                | 31                          | 4,495,368.58                                              | 1.50                                                                        |
| Maryland             | 52                          | 8,601,593.44                                              | 2.87                                                                        |
| Massachusetts        | 81                          | 19,359,126.62                                             | 6.45                                                                        |
| Michigan             | 57                          | 7,634,802.68                                              | 2.54                                                                        |
| Minnesota            | 37                          | 7,119,981.36                                              | 2.37                                                                        |
| Mississippi          | 19                          | 1,817,413.67                                              | 0.61                                                                        |
| Missouri             | 37                          | 4,484,652.31                                              | 1.49                                                                        |
| Montana              | 4                           | 815,326.07                                                | 0.27                                                                        |
| Nebraska             | 7                           | 553,299.48                                                | 0.18                                                                        |
| Nevada               | 9                           | 1,975,158.15                                              | 0.66                                                                        |
| New Hampshire        | 12                          | 1,855,972.38                                              | 0.62                                                                        |
| New Jersey           | 20                          | 3,670,690.76                                              | 1.22                                                                        |
| New York             | 121                         | 31,219,204.47                                             | 10.41                                                                       |
| North Carolina       | 27                          | 3,431,970.66                                              | 1.14                                                                        |
| North Dakota         | 3                           | 306,923.06                                                | 0.10                                                                        |
| Oklahoma             | 41                          | 4,693,698.06                                              | 1.56                                                                        |
| Oregon               | 13                          | 2,256,121.61                                              | 0.75                                                                        |
| Pennsylvania         | 81                          | 9,965,864.33                                              | 3.32                                                                        |
| Rhode Island         | 10                          | 2,283,982.90                                              | 0.76                                                                        |
| South Carolina       | 15                          | 1,520,675.31                                              | 0.51                                                                        |
| Tennessee            | 45                          | 4,967,253.82                                              | 1.66                                                                        |
| Texas                | 187                         | 19,565,411.01                                             | 6.52                                                                        |
| Utah                 | 13                          | 2,156,509.91                                              | 0.72                                                                        |
| Vermont              | 1                           | 223,902.52                                                | 0.07                                                                        |
| Washington           | 31                          | 6,923,707.52                                              | 2.31                                                                        |
| Wisconsin            | 119                         | 18,269,638.85                                             | 6.09                                                                        |
| Wyoming              | 2                           | 298,165.54                                                | 0.10                                                                        |
| <b>Total</b>         | <b>1,817</b>                | <b>300,000,057.88</b>                                     | <b>100.00</b>                                                               |

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notable

| TOP 50 PROPERTY ZIP           | PROPERTY C | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-------------------------------|------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 90630 Cypress, CA             |            | 2                           | 1,031,382.87                                              | 0.34                                                                        |
| 30188 Woodstock, GA           |            | 2                           | 968,233.52                                                | 0.32                                                                        |
| 20878 Darnestown, MD          |            | 2                           | 960,700.61                                                | 0.32                                                                        |
| 02124 Boston, MA              |            | 3                           | 935,088.56                                                | 0.31                                                                        |
| 93065 Simi Valley, CA         |            | 2                           | 916,144.43                                                | 0.31                                                                        |
| 53402 Racine, WI              |            | 3                           | 898,720.27                                                | 0.30                                                                        |
| 95682 Latrobe, CA             |            | 2                           | 854,508.17                                                | 0.28                                                                        |
| 33703 Saint Petersburg, FL    |            | 3                           | 764,262.38                                                | 0.25                                                                        |
| 12529 Hillsdale, NY           |            | 1                           | 749,726.68                                                | 0.25                                                                        |
| 11363 Flushing, NY            |            | 1                           | 749,458.88                                                | 0.25                                                                        |
| 30092 Parkway, GA             |            | 1                           | 748,885.63                                                | 0.25                                                                        |
| 95060 Bonny Doon, CA          |            | 1                           | 748,473.21                                                | 0.25                                                                        |
| 10512 Carmel, NY              |            | 2                           | 741,746.80                                                | 0.25                                                                        |
| 11420 Jamaica, NY             |            | 3                           | 726,329.49                                                | 0.24                                                                        |
| 02537 East Sandwich, MA       |            | 1                           | 721,877.93                                                | 0.24                                                                        |
| 91761 Ontario, CA             |            | 2                           | 716,484.99                                                | 0.24                                                                        |
| 11003 Elmont, NY              |            | 2                           | 682,499.90                                                | 0.23                                                                        |
| 11746 Dix Hills, NY           |            | 2                           | 681,277.13                                                | 0.23                                                                        |
| 55066 Red Wing, MN            |            | 2                           | 680,232.31                                                | 0.23                                                                        |
| 55082 Stillwater, MN          |            | 2                           | 675,344.61                                                | 0.23                                                                        |
| 10803 Pelham, NY              |            | 1                           | 673,003.62                                                | 0.22                                                                        |
| 11694 Neponsit, NY            |            | 2                           | 646,036.69                                                | 0.22                                                                        |
| 94134 San Francisco, CA       |            | 1                           | 644,370.08                                                | 0.21                                                                        |
| 89110 Las Vegas, NV           |            | 1                           | 643,772.80                                                | 0.21                                                                        |
| 10580 Rye, NY                 |            | 1                           | 640,867.46                                                | 0.21                                                                        |
| 02126 Boston, MA              |            | 2                           | 639,427.93                                                | 0.21                                                                        |
| 02769 Rehoboth, MA            |            | 2                           | 633,551.96                                                | 0.21                                                                        |
| 80451 Hot Sulphur Springs, CO |            | 1                           | 631,346.39                                                | 0.21                                                                        |
| 11530 Garden City, NY         |            | 1                           | 626,205.76                                                | 0.21                                                                        |
| 85212 Mesa, AZ                |            | 3                           | 621,449.22                                                | 0.21                                                                        |
| 96740 Kailua Kona, HI         |            | 3                           | 618,436.33                                                | 0.21                                                                        |
| 93308 Bakersfield, CA         |            | 3                           | 617,376.95                                                | 0.21                                                                        |
| 55119 Maplewood, MN           |            | 2                           | 605,773.35                                                | 0.20                                                                        |
| 92805 Anaheim, CA             |            | 2                           | 602,017.06                                                | 0.20                                                                        |
| 92084 Vista, CA               |            | 1                           | 598,879.21                                                | 0.20                                                                        |
| 34112 Naples, FL              |            | 1                           | 598,776.09                                                | 0.20                                                                        |
| 02842 Middletown, RI          |            | 1                           | 598,744.07                                                | 0.20                                                                        |
| 84627 Ephraim, UT             |            | 1                           | 598,646.67                                                | 0.20                                                                        |
| 11365 Pomonok, NY             |            | 1                           | 597,500.07                                                | 0.20                                                                        |
| 90740 Seal Beach, CA          |            | 1                           | 595,842.10                                                | 0.20                                                                        |
| 33158 Miami, FL               |            | 1                           | 592,500.00                                                | 0.20                                                                        |
| 33936 Lehigh, FL              |            | 3                           | 591,016.75                                                | 0.20                                                                        |
| 02145 Somerville, MA          |            | 1                           | 589,500.00                                                | 0.20                                                                        |
| 94044 Pacifica, CA            |            | 1                           | 589,394.75                                                | 0.20                                                                        |
| 02093 Wrentham, MA            |            | 1                           | 587,442.08                                                | 0.20                                                                        |
| 95127 San Jose, CA            |            | 1                           | 586,432.21                                                | 0.20                                                                        |
| 34759 Kissimmee, FL           |            | 4                           | 584,098.12                                                | 0.19                                                                        |
| 90623 La Palma, CA            |            | 1                           | 582,674.85                                                | 0.19                                                                        |
| 49302 Alto, MI                |            | 1                           | 564,410.10                                                | 0.19                                                                        |
| 11520 Freeport, NY            |            | 2                           | 558,297.93                                                | 0.19                                                                        |
| <b>Total</b>                  |            | <b>86</b>                   | <b>34,209,168.97</b>                                      | <b>11.40</b>                                                                |

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**AMSI 2005-R5**

**Scheduled 06/01/05 Balances**

**Product:** 2/28 LIBOR& 3/27 LIBOR& Fixed Rate  
**Amortization:** Fully Amortizing  
**Index:** 6 Mo LIBOR& Fixed Rate

**Total Current Balance:** 632,427,590  
**Total Original Loan Amount:** 632,799,771

**Number Of Loans:** 4,461

|                                                  |                                                      | Minimum     | Maximum        |
|--------------------------------------------------|------------------------------------------------------|-------------|----------------|
| <b>Average Current Balance:</b>                  | \$141,768.12                                         | \$53,976.91 | \$672,000.00   |
| <b>Average Original Loan Amount:</b>             | \$141,851.55                                         | \$60,000.00 | \$672,000.00   |
| <b>Weighted Average Gross Coupon:</b>            | 8.940 %                                              | 5.660       | 13.450 %       |
| <b>Weighted Average Gross Margin:</b>            | 6.221 %                                              | 3.250       | 6.750 %        |
| <b>Weighted Average Initial Rate Cap:</b>        | 2.000 %                                              | 2.000       | 2.000 %        |
| <b>Weighted Average Periodic Rate Cap:</b>       | 1.000 %                                              | 1.000       | 1.000 %        |
| <b>Weighted Average Minimum Rate:</b>            | 8.918 %                                              | 5.660       | 12.850 %       |
| <b>Weighted Average Maximum Rate:</b>            | 14.918 %                                             | 11.660      | 18.850 %       |
| <b>Weighted Average Initial Reset Frequency:</b> | 25 months                                            | 24          | 36 months      |
| <b>Weighted Average Reset Frequency:</b>         | 6 months                                             | 6           | 6 months       |
| <b>Weighted Average Next Reset:</b>              | 24 months                                            | 18          | 36 months      |
| <b>Weighted Average Original Ltv:</b>            | 74.488 %                                             | 5.758       | 93.895 %       |
| <b>Weighted Average Cltv W/Ss:</b>               | 74.548 %                                             | 5.758       | 100.000 %      |
| <b>Weighted Average Debt Ratio:</b>              | 40.90 %                                              | 2.00        | 55.00 %        |
| <b>Weighted Average Fico Score:</b>              | 560                                                  | 500         | 600            |
| <b>Weighted Average Original Term:</b>           | 356.560 months                                       | 120.000     | 360.000 months |
| <b>Weighted Average Remaining Term:</b>          | 355.690 months                                       | 119.000     | 360.000 months |
| <b>Weighted Average Seasoning:</b>               | 0.869 months                                         | 0.000       | 6.000 months   |
| <b>Weighted Average Prepay Term:</b>             | 35 months                                            | 0           | 36 months      |
| <b>Top State Concentrations (\$):</b>            | 14.83 % California, 12.64 % Florida, 8.63 % New York |             |                |
| <b>Maximum Zip Code Concentration (\$):</b>      | 0.28 % 92336 (Fontana, CA)                           |             |                |

|                               |              |              |
|-------------------------------|--------------|--------------|
| <b>First Pay Date:</b>        | Jan 01, 2005 | Jul 01, 2005 |
| <b>Paid To Date:</b>          | Apr 01, 2005 | Sep 01, 2005 |
| <b>Next Rate Change Date:</b> | Dec 01, 2006 | Jun 01, 2008 |
| <b>Mature Date:</b>           | May 01, 2015 | Jun 01, 2035 |

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Table

| <b>PRODUCT:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2/28 LIBOR      | 3,783                               | 553,196,701.75                                                     | 87.47                                                                                 |
| 3/27 LIBOR      | 390                                 | 49,419,122.68                                                      | 7.81                                                                                  |
| Fixed Rate      | 288                                 | 29,811,765.41                                                      | 4.71                                                                                  |
| <b>Total</b>    | <b>4,461</b>                        | <b>632,427,589.84</b>                                              | <b>100.00</b>                                                                         |

| <b>AMORTIZATION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Fully Amortizing     | 4,461                               | 632,427,589.84                                                     | 100.00                                                                                |
| <b>Total</b>         | <b>4,461</b>                        | <b>632,427,589.84</b>                                              | <b>100.00</b>                                                                         |

| <b>INDEX:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 6 Mo LIBOR    | 4,173                               | 602,615,824.43                                                     | 95.29                                                                                 |
| Fixed Rate    | 288                                 | 29,811,765.41                                                      | 4.71                                                                                  |
| <b>Total</b>  | <b>4,461</b>                        | <b>632,427,589.84</b>                                              | <b>100.00</b>                                                                         |

| <b>STATUS:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 01: Current    | 4,461                               | 632,427,589.84                                                     | 100.00                                                                                |
| <b>Total</b>   | <b>4,461</b>                        | <b>632,427,589.84</b>                                              | <b>100.00</b>                                                                         |

| <b>ORIGINAL BALANCE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|--------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 60,000.00 - 100,000.00   | 1,734                               | 133,284,150.36                                                     | 21.08                                                                                 |
| 100,000.01 - 200,000.00  | 1,897                               | 266,166,388.64                                                     | 42.09                                                                                 |
| 200,000.01 - 300,000.00  | 580                                 | 138,213,119.91                                                     | 21.85                                                                                 |
| 300,000.01 - 400,000.00  | 179                                 | 61,183,722.30                                                      | 9.67                                                                                  |
| 400,000.01 - 500,000.00  | 56                                  | 25,065,674.02                                                      | 3.96                                                                                  |
| 500,000.01 - 600,000.00  | 11                                  | 6,021,902.99                                                       | 0.95                                                                                  |
| 600,000.01 - 672,000.00  | 4                                   | 2,492,631.62                                                       | 0.39                                                                                  |
| <b>Total</b>             | <b>4,461</b>                        | <b>632,427,589.84</b>                                              | <b>100.00</b>                                                                         |

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|                         | Number of      | Principal Balance                    | % of Aggregate                                            |
|-------------------------|----------------|--------------------------------------|-----------------------------------------------------------|
| CURRENT BALANCE:        | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 53,976.91 - 100,000.00  | 1,734          | 133,284,150.36                       | 21.08                                                     |
| 100,000.01 - 150,000.00 | 1,238          | 152,636,841.48                       | 24.14                                                     |
| 150,000.01 - 200,000.00 | 659            | 113,529,547.16                       | 17.95                                                     |
| 200,000.01 - 250,000.00 | 404            | 90,148,002.15                        | 14.25                                                     |
| 250,000.01 - 300,000.00 | 176            | 48,065,117.76                        | 7.60                                                      |
| 300,000.01 - 350,000.00 | 116            | 37,473,658.64                        | 5.93                                                      |
| 350,000.01 - 400,000.00 | 63             | 23,710,063.66                        | 3.75                                                      |
| 400,000.01 - 450,000.00 | 32             | 13,718,886.63                        | 2.17                                                      |
| 450,000.01 - 500,000.00 | 24             | 11,346,787.39                        | 1.79                                                      |
| 500,000.01 - 550,000.00 | 7              | 3,668,929.96                         | 0.58                                                      |
| 550,000.01 - 600,000.00 | 4              | 2,352,973.03                         | 0.37                                                      |
| 600,000.01 - 650,000.00 | 3              | 1,820,631.62                         | 0.29                                                      |
| 650,000.01 - 672,000.00 | 1              | 672,000.00                           | 0.11                                                      |
| <b>Total</b>            | <b>4,461</b>   | <b>632,427,589.84</b>                | <b>100.00</b>                                             |

|                 | Number of      | Principal Balance                    | % of Aggregate                                            |
|-----------------|----------------|--------------------------------------|-----------------------------------------------------------|
| GROSS COUPON:   | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 5.660 - 6.000   | 4              | 838,144.08                           | 0.13                                                      |
| 6.001 - 7.000   | 132            | 27,583,566.88                        | 4.36                                                      |
| 7.001 - 8.000   | 785            | 141,927,731.66                       | 22.44                                                     |
| 8.001 - 9.000   | 1,320          | 198,257,305.81                       | 31.35                                                     |
| 9.001 - 10.000  | 1,217          | 153,085,118.80                       | 24.21                                                     |
| 10.001 - 11.000 | 677            | 74,264,225.45                        | 11.74                                                     |
| 11.001 - 12.000 | 280            | 30,757,200.31                        | 4.86                                                      |
| 12.001 - 13.000 | 45             | 5,654,309.24                         | 0.89                                                      |
| 13.001 - 13.450 | 1              | 59,987.61                            | 0.01                                                      |
| <b>Total</b>    | <b>4,461</b>   | <b>632,427,589.84</b>                | <b>100.00</b>                                             |

|               | Number of      | Principal Balance                    | % of Aggregate                                            |
|---------------|----------------|--------------------------------------|-----------------------------------------------------------|
| GROSS MARGIN: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 0.000 - 4.000 | 31             | 7,267,979.32                         | 1.21                                                      |
| 4.001 - 5.000 | 119            | 15,701,399.52                        | 2.61                                                      |
| 5.001 - 6.000 | 1,516          | 231,428,185.63                       | 38.40                                                     |
| 6.001 - 6.750 | 2,507          | 348,218,259.96                       | 57.78                                                     |
| <b>Total</b>  | <b>4,173</b>   | <b>602,615,824.43</b>                | <b>100.00</b>                                             |

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| <b>ORIGINAL LTV:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 5.76 - 10.00         | 3                                   | 244,876.48                                                         | 0.04                                                                                  |
| 10.01 - 15.00        | 5                                   | 312,342.58                                                         | 0.05                                                                                  |
| 15.01 - 20.00        | 17                                  | 1,416,460.61                                                       | 0.22                                                                                  |
| 20.01 - 25.00        | 21                                  | 1,730,324.46                                                       | 0.27                                                                                  |
| 25.01 - 30.00        | 32                                  | 3,113,342.76                                                       | 0.49                                                                                  |
| 30.01 - 35.00        | 47                                  | 4,464,618.93                                                       | 0.71                                                                                  |
| 35.01 - 40.00        | 67                                  | 8,074,236.19                                                       | 1.28                                                                                  |
| 40.01 - 45.00        | 64                                  | 8,559,761.02                                                       | 1.35                                                                                  |
| 45.01 - 50.00        | 92                                  | 10,429,119.16                                                      | 1.65                                                                                  |
| 50.01 - 55.00        | 137                                 | 17,184,811.08                                                      | 2.72                                                                                  |
| 55.01 - 60.00        | 298                                 | 39,596,660.35                                                      | 6.26                                                                                  |
| 60.01 - 65.00        | 256                                 | 33,396,414.48                                                      | 5.28                                                                                  |
| 65.01 - 70.00        | 317                                 | 48,227,201.19                                                      | 7.63                                                                                  |
| 70.01 - 75.00        | 977                                 | 137,625,354.53                                                     | 21.76                                                                                 |
| 75.01 - 80.00        | 624                                 | 91,919,202.24                                                      | 14.53                                                                                 |
| 80.01 - 85.00        | 790                                 | 115,318,224.03                                                     | 18.23                                                                                 |
| 85.01 - 90.00        | 713                                 | 110,653,139.75                                                     | 17.50                                                                                 |
| 90.01 - 93.89        | 1                                   | 161,500.00                                                         | 0.03                                                                                  |
| <b>Total</b>         | <b>4,461</b>                        | <b>632,427,589.84</b>                                              | <b>100.00</b>                                                                         |

| <b>FICO:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|--------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 500 - 500    | 20                                  | 2,383,590.48                                                       | 0.38                                                                                  |
| 501 - 550    | 1,587                               | 204,411,744.94                                                     | 32.32                                                                                 |
| 551 - 600    | 2,854                               | 425,632,254.42                                                     | 67.30                                                                                 |
| <b>Total</b> | <b>4,461</b>                        | <b>632,427,589.84</b>                                              | <b>100.00</b>                                                                         |

| <b>MAXIMUM RATE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 0.000 - 12.000       | 3                                   | 653,337.60                                                         | 0.11                                                                                  |
| 12.001 - 13.000      | 128                                 | 27,146,733.87                                                      | 4.50                                                                                  |
| 13.001 - 14.000      | 768                                 | 139,045,739.45                                                     | 23.07                                                                                 |
| 14.001 - 15.000      | 1,247                               | 189,169,726.08                                                     | 31.39                                                                                 |
| 15.001 - 16.000      | 1,119                               | 143,355,512.14                                                     | 23.79                                                                                 |
| 16.001 - 17.000      | 611                                 | 68,725,674.27                                                      | 11.40                                                                                 |
| 17.001 - 18.000      | 253                                 | 28,932,201.91                                                      | 4.80                                                                                  |
| 18.001 - 18.850      | 44                                  | 5,586,899.11                                                       | 0.93                                                                                  |
| <b>Total</b>         | <b>4,173</b>                        | <b>602,615,824.43</b>                                              | <b>100.00</b>                                                                         |

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| MINIMUM RATE:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 0.000 - 6.000   | 3                           | 653,337.60                                                | 0.11                                                                        |
| 6.001 - 7.000   | 128                         | 27,146,733.87                                             | 4.50                                                                        |
| 7.001 - 8.000   | 768                         | 139,045,739.45                                            | 23.07                                                                       |
| 8.001 - 9.000   | 1,247                       | 189,169,726.08                                            | 31.39                                                                       |
| 9.001 - 10.000  | 1,119                       | 143,355,512.14                                            | 23.79                                                                       |
| 10.001 - 11.000 | 611                         | 68,725,674.27                                             | 11.40                                                                       |
| 11.001 - 12.000 | 253                         | 28,932,201.91                                             | 4.80                                                                        |
| 12.001 - 12.850 | 44                          | 5,586,899.11                                              | 0.93                                                                        |
| <b>Total</b>    | <b>4,173</b>                | <b>602,615,824.43</b>                                     | <b>100.00</b>                                                               |

| INITIAL RATE CAP: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 2.000             | 4,173                       | 602,615,824.43                                            | 50.22                                                                       |
| <b>Total</b>      | <b>4,173</b>                | <b>602,615,824.43</b>                                     | <b>100.00</b>                                                               |

| PERIODIC RATE CAP: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|--------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 1.000              | 4,173                       | 602,615,824.43                                            | 50.22                                                                       |
| <b>Total</b>       | <b>4,173</b>                | <b>602,615,824.43</b>                                     | <b>100.00</b>                                                               |

| NEXT RATE CHANGE DATE: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|------------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 12/01/06 - 12/31/06    | 2                           | 223,887.03                                                | 0.04                                                                        |
| 01/01/07 - 01/31/07    | 8                           | 1,414,838.52                                              | 0.23                                                                        |
| 02/01/07 - 02/28/07    | 42                          | 5,973,191.48                                              | 0.99                                                                        |
| 03/01/07 - 03/31/07    | 44                          | 6,949,942.95                                              | 1.15                                                                        |
| 04/01/07 - 04/30/07    | 185                         | 25,485,881.27                                             | 4.23                                                                        |
| 05/01/07 - 05/31/07    | 2,486                       | 375,372,951.32                                            | 62.29                                                                       |
| 06/01/07 - 06/30/07    | 1,016                       | 137,776,009.18                                            | 22.86                                                                       |
| 03/01/08 - 03/31/08    | 2                           | 204,170.89                                                | 0.03                                                                        |
| 04/01/08 - 04/30/08    | 10                          | 1,679,867.33                                              | 0.28                                                                        |
| 05/01/08 - 05/31/08    | 267                         | 34,256,510.46                                             | 5.68                                                                        |
| 06/01/08 - 06/30/08    | 111                         | 13,278,574.00                                             | 2.20                                                                        |
| <b>Total</b>           | <b>4,173</b>                | <b>602,615,824.43</b>                                     | <b>100.00</b>                                                               |

| ORIGINAL TERM: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 120            | 11                          | 1,010,459.53                                              | 0.16                                                                        |
| 180            | 74                          | 6,629,449.51                                              | 1.05                                                                        |
| 240            | 65                          | 6,082,354.96                                              | 0.96                                                                        |
| 300            | 2                           | 168,560.45                                                | 0.03                                                                        |
| 360            | 4,309                       | 618,536,765.39                                            | 97.80                                                                       |
| <b>Total</b>   | <b>4,461</b>                | <b>632,427,589.84</b>                                     | <b>100.00</b>                                                               |

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| REMAINING TERM: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 119             | 11                          | 1,010,459.53                                              | 0.16                                                                        |
| 175             | 1                           | 114,381.81                                                | 0.02                                                                        |
| 178             | 4                           | 291,247.05                                                | 0.05                                                                        |
| 179             | 57                          | 4,972,433.65                                              | 0.79                                                                        |
| 180             | 12                          | 1,251,387.00                                              | 0.20                                                                        |
| 237             | 1                           | 82,418.63                                                 | 0.01                                                                        |
| 238             | 3                           | 295,989.27                                                | 0.05                                                                        |
| 239             | 54                          | 5,119,760.06                                              | 0.81                                                                        |
| 240             | 7                           | 584,187.00                                                | 0.09                                                                        |
| 299             | 2                           | 168,560.45                                                | 0.03                                                                        |
| 354             | 2                           | 223,887.03                                                | 0.04                                                                        |
| 355             | 7                           | 1,300,456.71                                              | 0.21                                                                        |
| 356             | 43                          | 6,033,080.34                                              | 0.95                                                                        |
| 357             | 45                          | 7,071,695.21                                              | 1.12                                                                        |
| 358             | 208                         | 28,529,617.39                                             | 4.51                                                                        |
| 359             | 2,896                       | 426,159,019.53                                            | 67.38                                                                       |
| 360             | 1,108                       | 149,219,009.18                                            | 23.59                                                                       |
| <b>Total</b>    | <b>4,461</b>                | <b>632,427,589.84</b>                                     | <b>100.00</b>                                                               |

| SEASONING:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|--------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 0            | 1,127                       | 151,054,583.18                                            | 23.88                                                                       |
| 1            | 3,020                       | 437,430,233.22                                            | 69.17                                                                       |
| 2            | 215                         | 29,116,853.71                                             | 4.60                                                                        |
| 3            | 46                          | 7,154,113.84                                              | 1.13                                                                        |
| 4            | 43                          | 6,033,080.34                                              | 0.95                                                                        |
| 5            | 8                           | 1,414,838.52                                              | 0.22                                                                        |
| 6            | 2                           | 223,887.03                                                | 0.04                                                                        |
| <b>Total</b> | <b>4,461</b>                | <b>632,427,589.84</b>                                     | <b>100.00</b>                                                               |

| SILENT SECOND:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| No Silent Second | 4,445                       | 630,080,656.28                                            | 99.63                                                                       |
| Silent Second    | 16                          | 2,346,933.56                                              | 0.37                                                                        |
| <b>Total</b>     | <b>4,461</b>                | <b>632,427,589.84</b>                                     | <b>100.00</b>                                                               |

| PREPAYMENT PENALTY:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Prepayment Penalty    | 2,394                       | 336,538,525.08                                            | 53.21                                                                       |
| No Prepayment Penalty | 2,067                       | 295,889,064.76                                            | 46.79                                                                       |
| <b>Total</b>          | <b>4,461</b>                | <b>632,427,589.84</b>                                     | <b>100.00</b>                                                               |

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| <b>PREPAY TERM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 0                   | 2,067                               | 295,889,064.76                                                     | 46.79                                                                                 |
| 12                  | 44                                  | 7,502,995.71                                                       | 1.19                                                                                  |
| 24                  | 2                                   | 849,453.19                                                         | 0.13                                                                                  |
| 30                  | 13                                  | 2,844,483.62                                                       | 0.45                                                                                  |
| 36                  | 2,335                               | 325,341,592.56                                                     | 51.44                                                                                 |
| <b>Total</b>        | <b>4,461</b>                        | <b>632,427,589.84</b>                                              | <b>100.00</b>                                                                         |

| <b>LIEN POSITION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| First Lien            | 4,461                               | 632,427,589.84                                                     | 100.00                                                                                |
| <b>Total</b>          | <b>4,461</b>                        | <b>632,427,589.84</b>                                              | <b>100.00</b>                                                                         |

| <b>PROPERTY TYPE:</b>  | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Single Family Detached | 3,872                               | 545,360,230.22                                                     | 86.23                                                                                 |
| PUD Detached           | 216                                 | 34,274,284.81                                                      | 5.42                                                                                  |
| Two-Four Family        | 120                                 | 21,757,131.38                                                      | 3.44                                                                                  |
| Condominium            | 111                                 | 15,812,384.35                                                      | 2.50                                                                                  |
| Manufactured Housing   | 89                                  | 8,754,605.22                                                       | 1.38                                                                                  |
| Single Family Attached | 45                                  | 4,934,181.77                                                       | 0.78                                                                                  |
| PUD Attached           | 8                                   | 1,534,772.09                                                       | 0.24                                                                                  |
| <b>Total</b>           | <b>4,461</b>                        | <b>632,427,589.84</b>                                              | <b>100.00</b>                                                                         |

| <b>PURPOSE:</b>     | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Cash Out Refinance  | 4,300                               | 611,282,200.11                                                     | 96.66                                                                                 |
| Rate/Term Refinance | 150                                 | 19,614,049.44                                                      | 3.10                                                                                  |
| Purchase            | 11                                  | 1,531,340.29                                                       | 0.24                                                                                  |
| <b>Total</b>        | <b>4,461</b>                        | <b>632,427,589.84</b>                                              | <b>100.00</b>                                                                         |

| <b>OCCUPANCY:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Primary           | 4,389                               | 623,995,332.14                                                     | 98.67                                                                                 |
| Non-owner         | 52                                  | 6,123,205.79                                                       | 0.97                                                                                  |
| Second Home       | 20                                  | 2,309,051.91                                                       | 0.37                                                                                  |
| <b>Total</b>      | <b>4,461</b>                        | <b>632,427,589.84</b>                                              | <b>100.00</b>                                                                         |

| <b>INSURED AVM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Non Insured AVM     | 3,692                               | 529,892,705.13                                                     | 83.79                                                                                 |
| Insured AVM         | 769                                 | 102,534,884.71                                                     | 16.21                                                                                 |
| <b>Total</b>        | <b>4,461</b>                        | <b>632,427,589.84</b>                                              | <b>100.00</b>                                                                         |

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| DOCUMENTATION: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Full           | 3,123                       | 442,130,899.71                                            | 69.91                                                                       |
| Limited        | 725                         | 105,417,449.62                                            | 16.67                                                                       |
| Stated         | 613                         | 84,879,240.51                                             | 13.42                                                                       |
| <b>Total</b>   | <b>4,461</b>                | <b>632,427,589.84</b>                                     | <b>100.00</b>                                                               |

| CREDIT GRADE: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|---------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 2A            | 1,568                       | 232,974,492.72                                            | 36.84                                                                       |
| 3A            | 42                          | 7,610,797.49                                              | 1.20                                                                        |
| A             | 697                         | 107,906,058.60                                            | 17.06                                                                       |
| B             | 1,155                       | 154,711,986.97                                            | 24.46                                                                       |
| C             | 816                         | 107,050,923.32                                            | 16.93                                                                       |
| D             | 183                         | 22,173,330.74                                             | 3.51                                                                        |
| <b>Total</b>  | <b>4,461</b>                | <b>632,427,589.84</b>                                     | <b>100.00</b>                                                               |

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| <b>STATE:</b>        | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Alabama              | 97                                  | 8,898,715.76                                                       | 1.41                                                                                  |
| Alaska               | 4                                   | 618,865.69                                                         | 0.10                                                                                  |
| Arizona              | 101                                 | 15,022,529.78                                                      | 2.38                                                                                  |
| Arkansas             | 18                                  | 1,458,321.68                                                       | 0.23                                                                                  |
| California           | 406                                 | 93,781,231.78                                                      | 14.83                                                                                 |
| Colorado             | 28                                  | 4,800,092.42                                                       | 0.76                                                                                  |
| Connecticut          | 50                                  | 9,104,713.39                                                       | 1.44                                                                                  |
| Delaware             | 26                                  | 2,983,179.06                                                       | 0.47                                                                                  |
| District of Columbia | 8                                   | 1,419,484.89                                                       | 0.22                                                                                  |
| Florida              | 613                                 | 79,953,616.92                                                      | 12.64                                                                                 |
| Georgia              | 198                                 | 25,323,979.75                                                      | 4.00                                                                                  |
| Hawaii               | 16                                  | 3,258,177.09                                                       | 0.52                                                                                  |
| Idaho                | 5                                   | 728,829.05                                                         | 0.12                                                                                  |
| Illinois             | 129                                 | 16,767,629.70                                                      | 2.65                                                                                  |
| Indiana              | 109                                 | 11,196,239.40                                                      | 1.77                                                                                  |
| Iowa                 | 33                                  | 3,130,797.07                                                       | 0.50                                                                                  |
| Kansas               | 33                                  | 2,799,275.63                                                       | 0.44                                                                                  |
| Kentucky             | 25                                  | 2,317,336.33                                                       | 0.37                                                                                  |
| Louisiana            | 123                                 | 12,590,098.07                                                      | 1.99                                                                                  |
| Maine                | 35                                  | 4,803,195.51                                                       | 0.76                                                                                  |
| Maryland             | 282                                 | 43,850,819.10                                                      | 6.93                                                                                  |
| Massachusetts        | 41                                  | 9,290,202.07                                                       | 1.47                                                                                  |
| Michigan             | 230                                 | 26,509,618.61                                                      | 4.19                                                                                  |
| Minnesota            | 52                                  | 8,015,252.44                                                       | 1.27                                                                                  |
| Mississippi          | 19                                  | 1,749,990.93                                                       | 0.28                                                                                  |
| Missouri             | 63                                  | 6,396,463.85                                                       | 1.01                                                                                  |
| Montana              | 4                                   | 545,918.65                                                         | 0.09                                                                                  |
| Nebraska             | 2                                   | 166,229.95                                                         | 0.03                                                                                  |
| Nevada               | 41                                  | 7,332,323.03                                                       | 1.16                                                                                  |
| New Hampshire        | 33                                  | 4,841,840.28                                                       | 0.77                                                                                  |
| New Jersey           | 223                                 | 40,213,639.61                                                      | 6.36                                                                                  |
| New York             | 265                                 | 54,584,561.41                                                      | 8.63                                                                                  |
| North Carolina       | 110                                 | 11,969,694.61                                                      | 1.89                                                                                  |
| North Dakota         | 1                                   | 127,508.92                                                         | 0.02                                                                                  |
| Oklahoma             | 42                                  | 3,978,351.60                                                       | 0.63                                                                                  |
| Oregon               | 21                                  | 3,050,195.23                                                       | 0.48                                                                                  |
| Pennsylvania         | 183                                 | 21,876,609.17                                                      | 3.46                                                                                  |
| Rhode Island         | 36                                  | 6,392,830.11                                                       | 1.01                                                                                  |
| South Carolina       | 84                                  | 9,917,450.88                                                       | 1.57                                                                                  |
| South Dakota         | 2                                   | 232,013.06                                                         | 0.04                                                                                  |
| Tennessee            | 107                                 | 10,392,993.45                                                      | 1.64                                                                                  |
| Texas                | 369                                 | 34,649,003.15                                                      | 5.48                                                                                  |
| Utah                 | 19                                  | 2,719,316.27                                                       | 0.43                                                                                  |
| Washington           | 51                                  | 7,965,384.82                                                       | 1.26                                                                                  |
| Wisconsin            | 120                                 | 14,296,036.79                                                      | 2.26                                                                                  |
| Wyoming              | 4                                   | 407,032.88                                                         | 0.06                                                                                  |
| <b>Total</b>         | <b>4,461</b>                        | <b>632,427,589.84</b>                                              | <b>100.00</b>                                                                         |

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notable

| TOP 50 PROPERTY ZIP       | PROPERTY C | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|---------------------------|------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 92336 Fontana, CA         |            | 6                           | 1,797,706.23                                              | 0.28                                                                        |
| 20744 Fort Washington, MD |            | 7                           | 1,424,526.05                                              | 0.23                                                                        |
| 20747 Forestville, MD     |            | 9                           | 1,422,498.52                                              | 0.22                                                                        |
| 20784 Lanham, MD          |            | 8                           | 1,398,943.41                                              | 0.22                                                                        |
| 11575 Roosevelt, NY       |            | 5                           | 1,242,395.44                                              | 0.20                                                                        |
| 33411 West Palm Beach, FL |            | 5                           | 1,219,849.49                                              | 0.19                                                                        |
| 20748 Camp Springs, MD    |            | 6                           | 1,205,593.55                                              | 0.19                                                                        |
| 90047 Wagner, CA          |            | 4                           | 1,044,950.96                                              | 0.17                                                                        |
| 94531 Antioch, CA         |            | 3                           | 1,032,130.88                                              | 0.16                                                                        |
| 21229 Carroll, MD         |            | 9                           | 1,010,841.59                                              | 0.16                                                                        |
| 21117 Owings Mills, MD    |            | 5                           | 975,050.57                                                | 0.15                                                                        |
| 11550 Hempstead, NY       |            | 4                           | 950,489.41                                                | 0.15                                                                        |
| 11234 Brooklyn, NY        |            | 4                           | 935,477.36                                                | 0.15                                                                        |
| 11412 Jamaica, NY         |            | 4                           | 933,725.32                                                | 0.15                                                                        |
| 21102 Millers, MD         |            | 4                           | 931,130.24                                                | 0.15                                                                        |
| 11717 Edgewood, NY        |            | 4                           | 919,403.63                                                | 0.15                                                                        |
| 33498 Boca Raton, FL      |            | 3                           | 901,775.10                                                | 0.14                                                                        |
| 02860 Pawtucket, RI       |            | 5                           | 878,387.53                                                | 0.14                                                                        |
| 21740 Hagerstown, MD      |            | 6                           | 877,171.15                                                | 0.14                                                                        |
| 11704 Babylon, NY         |            | 3                           | 863,360.92                                                | 0.14                                                                        |
| 11710 Bellmore, NY        |            | 2                           | 861,450.02                                                | 0.14                                                                        |
| 11233 Brooklyn, NY        |            | 2                           | 859,933.57                                                | 0.14                                                                        |
| 10956 New City, NY        |            | 3                           | 838,053.76                                                | 0.13                                                                        |
| 95820 Fruitridge, CA      |            | 4                           | 836,053.54                                                | 0.13                                                                        |
| 20772 Marlboro, MD        |            | 4                           | 835,990.17                                                | 0.13                                                                        |
| 93550 Palmdale, CA        |            | 4                           | 831,850.62                                                | 0.13                                                                        |
| 60647 Chicago, IL         |            | 3                           | 828,311.10                                                | 0.13                                                                        |
| 08037 Elm, NJ             |            | 5                           | 820,144.85                                                | 0.13                                                                        |
| 33312 Dania, FL           |            | 6                           | 807,498.75                                                | 0.13                                                                        |
| 20607 Accokeek, MD        |            | 2                           | 804,785.86                                                | 0.13                                                                        |
| 93436 Lompoc, CA          |            | 3                           | 802,790.32                                                | 0.13                                                                        |
| 93215 Delano, CA          |            | 5                           | 801,750.01                                                | 0.13                                                                        |
| 94605 Oakland, CA         |            | 3                           | 793,377.44                                                | 0.13                                                                        |
| 89110 Las Vegas, NV       |            | 5                           | 785,950.38                                                | 0.12                                                                        |
| 92025 Escondido, CA       |            | 2                           | 776,912.10                                                | 0.12                                                                        |
| 21234 Baltimore, MD       |            | 6                           | 776,670.43                                                | 0.12                                                                        |
| 11722 Central Islip, NY   |            | 3                           | 772,313.78                                                | 0.12                                                                        |
| 10302 Staten Island, NY   |            | 2                           | 771,328.95                                                | 0.12                                                                        |
| 08861 Perth Amboy, NJ     |            | 4                           | 768,567.42                                                | 0.12                                                                        |
| 21207 Woodlawn, MD        |            | 6                           | 760,754.53                                                | 0.12                                                                        |
| 10960 Nyack, NY           |            | 2                           | 760,566.70                                                | 0.12                                                                        |
| 10562 Ossining, NY        |            | 3                           | 755,591.14                                                | 0.12                                                                        |
| 96797 Waipahu, HI         |            | 2                           | 751,435.07                                                | 0.12                                                                        |
| 33325 Davie, FL           |            | 2                           | 749,176.40                                                | 0.12                                                                        |
| 92345 Hesperia, CA        |            | 4                           | 744,316.17                                                | 0.12                                                                        |
| 33311 Lauderhill, FL      |            | 6                           | 743,256.24                                                | 0.12                                                                        |
| 92314 Big Bear City, CA   |            | 4                           | 740,973.66                                                | 0.12                                                                        |
| 30034 Decatur, GA         |            | 5                           | 736,797.50                                                | 0.12                                                                        |
| 32141 Edgewater, FL       |            | 5                           | 736,143.19                                                | 0.12                                                                        |

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|                       |            |                      |             |
|-----------------------|------------|----------------------|-------------|
| 90011 Los Angeles, CA | 3          | 733,147.72           | 0.12        |
| <b>Total</b>          | <b>214</b> | <b>45,551,298.74</b> | <b>7.20</b> |

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AMSI 2005-R5

Scheduled 06/01/05 Balances

**Product:** 2/28 LIBOR& 3/27 LIBOR& Fixed Rate  
**Amortization:** Fully Amortizing  
**Index:** 6 Mo LIBOR& Fixed Rate

**Total Current Balance:** 620,037,124  
**Total Original Loan Amount:** 620,401,175

**Number Of Loans:** 4,390

|                                                  |                                                      | Minimum     | Maximum        |
|--------------------------------------------------|------------------------------------------------------|-------------|----------------|
| <b>Average Current Balance:</b>                  | \$141,238.52                                         | \$53,976.91 | \$672,000.00   |
| <b>Average Original Loan Amount:</b>             | \$141,321.45                                         | \$60,000.00 | \$672,000.00   |
| <b>Weighted Average Gross Coupon:</b>            | 8.960 %                                              | 5.660       | 13.450 %       |
| <b>Weighted Average Gross Margin:</b>            | 6.225 %                                              | 3.250       | 6.750 %        |
| <b>Weighted Average Initial Rate Cap:</b>        | 2.000 %                                              | 2.000       | 2.000 %        |
| <b>Weighted Average Periodic Rate Cap:</b>       | 1.000 %                                              | 1.000       | 1.000 %        |
| <b>Weighted Average Minimum Rate:</b>            | 8.939 %                                              | 5.660       | 12.850 %       |
| <b>Weighted Average Maximum Rate:</b>            | 14.939 %                                             | 11.660      | 18.850 %       |
| <b>Weighted Average Initial Reset Frequency:</b> | 25 months                                            | 24          | 36 months      |
| <b>Weighted Average Reset Frequency:</b>         | 6 months                                             | 6           | 6 months       |
| <b>Weighted Average Next Reset:</b>              | 24 months                                            | 18          | 36 months      |
| <b>Weighted Average Original Ltv:</b>            | 74.408 %                                             | 5.758       | 93.895 %       |
| <b>Weighted Average Cltv W/Ss:</b>               | 74.465 %                                             | 5.758       | 100.000 %      |
| <b>Weighted Average Debt Ratio:</b>              | 40.90 %                                              | 2.00        | 55.00 %        |
| <b>Weighted Average Fico Score:</b>              | 559                                                  | 500         | 599            |
| <b>Weighted Average Original Term:</b>           | 356.501 months                                       | 120.000     | 360.000 months |
| <b>Weighted Average Remaining Term:</b>          | 355.631 months                                       | 119.000     | 360.000 months |
| <b>Weighted Average Seasoning:</b>               | 0.870 months                                         | 0.000       | 6.000 months   |
| <b>Weighted Average Prepay Term:</b>             | 35 months                                            | 0           | 36 months      |
| <b>Top State Concentrations (\$):</b>            | 14.61 % California, 12.55 % Florida, 8.70 % New York |             |                |
| <b>Maximum Zip Code Concentration (\$):</b>      | 0.23 % 92336 (Fontana, CA)                           |             |                |

|                               |              |              |
|-------------------------------|--------------|--------------|
| <b>First Pay Date:</b>        | Jan 01, 2005 | Jul 01, 2005 |
| <b>Paid To Date:</b>          | Apr 01, 2005 | Sep 01, 2005 |
| <b>Next Rate Change Date:</b> | Dec 01, 2006 | Jun 01, 2008 |
| <b>Mature Date:</b>           | May 01, 2015 | Jun 01, 2035 |

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Table

| <b>PRODUCT:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2/28 LIBOR      | 3,727                               | 543,030,796.56                                                     | 87.58                                                                                 |
| 3/27 LIBOR      | 380                                 | 47,779,912.28                                                      | 7.71                                                                                  |
| Fixed Rate      | 283                                 | 29,226,414.69                                                      | 4.71                                                                                  |
| <b>Total</b>    | <b>4,390</b>                        | <b>620,037,123.53</b>                                              | <b>100.00</b>                                                                         |

| <b>AMORTIZATION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Fully Amortizing     | 4,390                               | 620,037,123.53                                                     | 100.00                                                                                |
| <b>Total</b>         | <b>4,390</b>                        | <b>620,037,123.53</b>                                              | <b>100.00</b>                                                                         |

| <b>INDEX:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 6 Mo LIBOR    | 4,107                               | 590,810,708.84                                                     | 95.29                                                                                 |
| Fixed Rate    | 283                                 | 29,226,414.69                                                      | 4.71                                                                                  |
| <b>Total</b>  | <b>4,390</b>                        | <b>620,037,123.53</b>                                              | <b>100.00</b>                                                                         |

| <b>STATUS:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 01:Current     | 4,390                               | 620,037,123.53                                                     | 100.00                                                                                |
| <b>Total</b>   | <b>4,390</b>                        | <b>620,037,123.53</b>                                              | <b>100.00</b>                                                                         |

| <b>ORIGINAL BALANCE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|--------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 60,000.00 - 100,000.00   | 1,716                               | 131,836,483.68                                                     | 21.26                                                                                 |
| 100,000.01 - 200,000.00  | 1,865                               | 261,369,543.08                                                     | 42.15                                                                                 |
| 200,000.01 - 300,000.00  | 568                                 | 135,285,499.54                                                     | 21.82                                                                                 |
| 300,000.01 - 400,000.00  | 171                                 | 58,449,971.02                                                      | 9.43                                                                                  |
| 400,000.01 - 500,000.00  | 55                                  | 24,581,091.60                                                      | 3.96                                                                                  |
| 500,000.01 - 600,000.00  | 11                                  | 6,021,902.99                                                       | 0.97                                                                                  |
| 600,000.01 - 672,000.00  | 4                                   | 2,492,631.62                                                       | 0.40                                                                                  |
| <b>Total</b>             | <b>4,390</b>                        | <b>620,037,123.53</b>                                              | <b>100.00</b>                                                                         |

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|                         | Number of      | Principal Balance     | % of Aggregate    |
|-------------------------|----------------|-----------------------|-------------------|
|                         | Mortgage Loans | Outstanding as of     | Principal Balance |
|                         |                | the Cutoff Date       | Outstanding as of |
|                         |                |                       | the Cutoff Date   |
| <b>CURRENT BALANCE:</b> |                |                       |                   |
| 53,976.91 - 100,000.00  | 1,716          | 131,836,483.68        | 21.26             |
| 100,000.01 - 150,000.00 | 1,222          | 150,645,924.22        | 24.30             |
| 150,000.01 - 200,000.00 | 643            | 110,723,618.86        | 17.86             |
| 200,000.01 - 250,000.00 | 398            | 88,864,091.72         | 14.33             |
| 250,000.01 - 300,000.00 | 170            | 46,421,407.82         | 7.49              |
| 300,000.01 - 350,000.00 | 112            | 36,214,069.17         | 5.84              |
| 350,000.01 - 400,000.00 | 59             | 22,235,901.85         | 3.59              |
| 400,000.01 - 450,000.00 | 32             | 13,718,886.63         | 2.21              |
| 450,000.01 - 500,000.00 | 23             | 10,862,204.97         | 1.75              |
| 500,000.01 - 550,000.00 | 7              | 3,668,929.96          | 0.59              |
| 550,000.01 - 600,000.00 | 4              | 2,352,973.03          | 0.38              |
| 600,000.01 - 650,000.00 | 3              | 1,820,631.62          | 0.29              |
| 650,000.01 - 672,000.00 | 1              | 672,000.00            | 0.11              |
| <b>Total</b>            | <b>4,390</b>   | <b>620,037,123.53</b> | <b>100.00</b>     |

|                      | Number of      | Principal Balance     | % of Aggregate    |
|----------------------|----------------|-----------------------|-------------------|
|                      | Mortgage Loans | Outstanding as of     | Principal Balance |
|                      |                | the Cutoff Date       | Outstanding as of |
|                      |                |                       | the Cutoff Date   |
| <b>GROSS COUPON:</b> |                |                       |                   |
| 5.660 - 6.000        | 4              | 838,144.08            | 0.14              |
| 6.001 - 7.000        | 122            | 25,036,107.24         | 4.04              |
| 7.001 - 8.000        | 752            | 135,380,657.92        | 21.83             |
| 8.001 - 9.000        | 1,307          | 196,438,195.82        | 31.68             |
| 9.001 - 10.000       | 1,205          | 152,008,708.28        | 24.52             |
| 10.001 - 11.000      | 675            | 74,135,725.13         | 11.96             |
| 11.001 - 12.000      | 279            | 30,485,288.21         | 4.92              |
| 12.001 - 13.000      | 45             | 5,654,309.24          | 0.91              |
| 13.001 - 13.450      | 1              | 59,987.61             | 0.01              |
| <b>Total</b>         | <b>4,390</b>   | <b>620,037,123.53</b> | <b>100.00</b>     |

|                      | Number of      | Principal Balance     | % of Aggregate    |
|----------------------|----------------|-----------------------|-------------------|
|                      | Mortgage Loans | Outstanding as of     | Principal Balance |
|                      |                | the Cutoff Date       | Outstanding as of |
|                      |                |                       | the Cutoff Date   |
| <b>GROSS MARGIN:</b> |                |                       |                   |
| 0.000 - 4.000        | 31             | 7,267,979.32          | 1.23              |
| 4.001 - 5.000        | 119            | 15,701,399.52         | 2.66              |
| 5.001 - 6.000        | 1,457          | 220,744,704.08        | 37.36             |
| 6.001 - 6.750        | 2,500          | 347,096,625.92        | 58.75             |
| <b>Total</b>         | <b>4,107</b>   | <b>590,810,708.84</b> | <b>100.00</b>     |

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| <b>ORIGINAL LTV:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 5.76 - 10.00         | 3                                   | 244,876.48                                                         | 0.04                                                                                  |
| 10.01 - 15.00        | 5                                   | 312,342.58                                                         | 0.05                                                                                  |
| 15.01 - 20.00        | 17                                  | 1,416,460.61                                                       | 0.23                                                                                  |
| 20.01 - 25.00        | 20                                  | 1,628,631.26                                                       | 0.26                                                                                  |
| 25.01 - 30.00        | 32                                  | 3,113,342.76                                                       | 0.50                                                                                  |
| 30.01 - 35.00        | 47                                  | 4,464,618.93                                                       | 0.72                                                                                  |
| 35.01 - 40.00        | 67                                  | 8,074,236.19                                                       | 1.30                                                                                  |
| 40.01 - 45.00        | 62                                  | 8,239,915.66                                                       | 1.33                                                                                  |
| 45.01 - 50.00        | 92                                  | 10,429,119.16                                                      | 1.68                                                                                  |
| 50.01 - 55.00        | 135                                 | 17,044,872.87                                                      | 2.75                                                                                  |
| 55.01 - 60.00        | 296                                 | 39,342,832.24                                                      | 6.35                                                                                  |
| 60.01 - 65.00        | 251                                 | 32,268,194.90                                                      | 5.20                                                                                  |
| 65.01 - 70.00        | 317                                 | 48,227,201.19                                                      | 7.78                                                                                  |
| 70.01 - 75.00        | 971                                 | 136,374,797.22                                                     | 21.99                                                                                 |
| 75.01 - 80.00        | 608                                 | 89,257,083.07                                                      | 14.40                                                                                 |
| 80.01 - 85.00        | 773                                 | 111,789,346.16                                                     | 18.03                                                                                 |
| 85.01 - 90.00        | 693                                 | 107,647,752.25                                                     | 17.36                                                                                 |
| 90.01 - 93.89        | 1                                   | 161,500.00                                                         | 0.03                                                                                  |
| <b>Total</b>         | <b>4,390</b>                        | <b>620,037,123.53</b>                                              | <b>100.00</b>                                                                         |

| <b>FICO:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|--------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 500 - 500    | 20                                  | 2,383,590.48                                                       | 0.38                                                                                  |
| 501 - 550    | 1,587                               | 204,411,744.94                                                     | 32.97                                                                                 |
| 551 - 599    | 2,783                               | 413,241,788.11                                                     | 66.65                                                                                 |
| <b>Total</b> | <b>4,390</b>                        | <b>620,037,123.53</b>                                              | <b>100.00</b>                                                                         |

| <b>MAXIMUM RATE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 0.000 - 12.000       | 3                                   | 653,337.60                                                         | 0.11                                                                                  |
| 12.001 - 13.000      | 118                                 | 24,599,274.23                                                      | 4.16                                                                                  |
| 13.001 - 14.000      | 738                                 | 132,932,128.32                                                     | 22.50                                                                                 |
| 14.001 - 15.000      | 1,234                               | 187,350,616.09                                                     | 31.71                                                                                 |
| 15.001 - 16.000      | 1,108                               | 142,367,262.52                                                     | 24.10                                                                                 |
| 16.001 - 17.000      | 610                                 | 68,660,901.16                                                      | 11.62                                                                                 |
| 17.001 - 18.000      | 252                                 | 28,660,289.81                                                      | 4.85                                                                                  |
| 18.001 - 18.850      | 44                                  | 5,586,899.11                                                       | 0.95                                                                                  |
| <b>Total</b>         | <b>4,107</b>                        | <b>590,810,708.84</b>                                              | <b>100.00</b>                                                                         |

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| MINIMUM RATE:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 0.000 - 6.000   | 3                           | 653,337.60                                                | 0.11                                                                        |
| 6.001 - 7.000   | 118                         | 24,599,274.23                                             | 4.16                                                                        |
| 7.001 - 8.000   | 738                         | 132,932,128.32                                            | 22.50                                                                       |
| 8.001 - 9.000   | 1,234                       | 187,350,616.09                                            | 31.71                                                                       |
| 9.001 - 10.000  | 1,108                       | 142,367,262.52                                            | 24.10                                                                       |
| 10.001 - 11.000 | 610                         | 68,660,901.16                                             | 11.62                                                                       |
| 11.001 - 12.000 | 252                         | 28,660,289.81                                             | 4.85                                                                        |
| 12.001 - 12.850 | 44                          | 5,586,899.11                                              | 0.95                                                                        |
| <b>Total</b>    | <b>4,107</b>                | <b>590,810,708.84</b>                                     | <b>100.00</b>                                                               |

| INITIAL RATE CAP: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 2.000             | 4,107                       | 590,810,708.84                                            | 49.23                                                                       |
| <b>Total</b>      | <b>4,107</b>                | <b>590,810,708.84</b>                                     | <b>100.00</b>                                                               |

| PERIODIC RATE CAP: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|--------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 1.000              | 4,107                       | 590,810,708.84                                            | 49.23                                                                       |
| <b>Total</b>       | <b>4,107</b>                | <b>590,810,708.84</b>                                     | <b>100.00</b>                                                               |

| NEXT RATE CHANGE DATE: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|------------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 12/01/06 - 12/31/06    | 2                           | 223,887.03                                                | 0.04                                                                        |
| 01/01/07 - 01/31/07    | 8                           | 1,414,838.52                                              | 0.24                                                                        |
| 02/01/07 - 02/28/07    | 42                          | 5,973,191.48                                              | 1.01                                                                        |
| 03/01/07 - 03/31/07    | 44                          | 6,949,942.95                                              | 1.18                                                                        |
| 04/01/07 - 04/30/07    | 182                         | 25,032,073.18                                             | 4.24                                                                        |
| 05/01/07 - 05/31/07    | 2,446                       | 367,680,309.22                                            | 62.23                                                                       |
| 06/01/07 - 06/30/07    | 1,003                       | 135,756,554.18                                            | 22.98                                                                       |
| 03/01/08 - 03/31/08    | 2                           | 204,170.89                                                | 0.03                                                                        |
| 04/01/08 - 04/30/08    | 10                          | 1,679,867.33                                              | 0.28                                                                        |
| 05/01/08 - 05/31/08    | 259                         | 32,909,800.06                                             | 5.57                                                                        |
| 06/01/08 - 06/30/08    | 109                         | 12,986,074.00                                             | 2.20                                                                        |
| <b>Total</b>           | <b>4,107</b>                | <b>590,810,708.84</b>                                     | <b>100.00</b>                                                               |

| ORIGINAL TERM: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 120            | 11                          | 1,010,459.53                                              | 0.16                                                                        |
| 180            | 74                          | 6,629,449.51                                              | 1.07                                                                        |
| 240            | 65                          | 6,082,354.96                                              | 0.98                                                                        |
| 300            | 1                           | 66,867.25                                                 | 0.01                                                                        |
| 360            | 4,239                       | 606,247,992.28                                            | 97.78                                                                       |
| <b>Total</b>   | <b>4,390</b>                | <b>620,037,123.53</b>                                     | <b>100.00</b>                                                               |

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| REMAINING TERM: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 119             | 11                          | 1,010,459.53                                              | 0.16                                                                        |
| 175             | 1                           | 114,381.81                                                | 0.02                                                                        |
| 178             | 4                           | 291,247.05                                                | 0.05                                                                        |
| 179             | 57                          | 4,972,433.65                                              | 0.80                                                                        |
| 180             | 12                          | 1,251,387.00                                              | 0.20                                                                        |
| 237             | 1                           | 82,418.63                                                 | 0.01                                                                        |
| 238             | 3                           | 295,989.27                                                | 0.05                                                                        |
| 239             | 54                          | 5,119,760.06                                              | 0.83                                                                        |
| 240             | 7                           | 584,187.00                                                | 0.09                                                                        |
| 299             | 1                           | 66,867.25                                                 | 0.01                                                                        |
| 354             | 2                           | 223,887.03                                                | 0.04                                                                        |
| 355             | 7                           | 1,300,456.71                                              | 0.21                                                                        |
| 356             | 43                          | 6,033,080.34                                              | 0.97                                                                        |
| 357             | 45                          | 7,071,695.21                                              | 1.14                                                                        |
| 358             | 205                         | 28,075,809.30                                             | 4.53                                                                        |
| 359             | 2,844                       | 416,636,009.51                                            | 67.20                                                                       |
| 360             | 1,093                       | 146,907,054.18                                            | 23.69                                                                       |
| <b>Total</b>    | <b>4,390</b>                | <b>620,037,123.53</b>                                     | <b>100.00</b>                                                               |

| SEASONING:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|--------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 0            | 1,112                       | 148,742,628.18                                            | 23.99                                                                       |
| 1            | 2,967                       | 427,805,530.00                                            | 69.00                                                                       |
| 2            | 212                         | 28,663,045.62                                             | 4.62                                                                        |
| 3            | 46                          | 7,154,113.84                                              | 1.15                                                                        |
| 4            | 43                          | 6,033,080.34                                              | 0.97                                                                        |
| 5            | 8                           | 1,414,838.52                                              | 0.23                                                                        |
| 6            | 2                           | 223,887.03                                                | 0.04                                                                        |
| <b>Total</b> | <b>4,390</b>                | <b>620,037,123.53</b>                                     | <b>100.00</b>                                                               |

| SILENT SECOND:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| No Silent Second | 4,375                       | 617,813,709.97                                            | 99.64                                                                       |
| Silent Second    | 15                          | 2,223,413.56                                              | 0.36                                                                        |
| <b>Total</b>     | <b>4,390</b>                | <b>620,037,123.53</b>                                     | <b>100.00</b>                                                               |

| PREPAYMENT PENALTY:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Prepayment Penalty    | 2,349                       | 328,580,369.83                                            | 52.99                                                                       |
| No Prepayment Penalty | 2,041                       | 291,456,753.70                                            | 47.01                                                                       |
| <b>Total</b>          | <b>4,390</b>                | <b>620,037,123.53</b>                                     | <b>100.00</b>                                                               |

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| <b>PREPAY TERM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 0                   | 2,041                               | 291,456,753.70                                                     | 47.01                                                                                 |
| 12                  | 43                                  | 7,327,133.02                                                       | 1.18                                                                                  |
| 24                  | 2                                   | 849,453.19                                                         | 0.14                                                                                  |
| 30                  | 12                                  | 2,779,710.51                                                       | 0.45                                                                                  |
| 36                  | 2,292                               | 317,624,073.11                                                     | 51.23                                                                                 |
| <b>Total</b>        | <b>4,390</b>                        | <b>620,037,123.53</b>                                              | <b>100.00</b>                                                                         |

| <b>LIEN POSITION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| First Lien            | 4,390                               | 620,037,123.53                                                     | 100.00                                                                                |
| <b>Total</b>          | <b>4,390</b>                        | <b>620,037,123.53</b>                                              | <b>100.00</b>                                                                         |

| <b>PROPERTY TYPE:</b>  | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Single Family Detached | 3,811                               | 535,088,486.15                                                     | 86.30                                                                                 |
| PUD Detached           | 214                                 | 33,828,346.93                                                      | 5.46                                                                                  |
| Two-Four Family        | 119                                 | 21,505,293.73                                                      | 3.47                                                                                  |
| Condominium            | 106                                 | 14,602,342.35                                                      | 2.36                                                                                  |
| Manufactured Housing   | 87                                  | 8,543,700.51                                                       | 1.38                                                                                  |
| Single Family Attached | 45                                  | 4,934,181.77                                                       | 0.80                                                                                  |
| PUD Attached           | 8                                   | 1,534,772.09                                                       | 0.25                                                                                  |
| <b>Total</b>           | <b>4,390</b>                        | <b>620,037,123.53</b>                                              | <b>100.00</b>                                                                         |

| <b>PURPOSE:</b>     | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Cash Out Refinance  | 4,234                               | 599,569,981.17                                                     | 96.70                                                                                 |
| Rate/Term Refinance | 146                                 | 19,059,322.07                                                      | 3.07                                                                                  |
| Purchase            | 10                                  | 1,407,820.29                                                       | 0.23                                                                                  |
| <b>Total</b>        | <b>4,390</b>                        | <b>620,037,123.53</b>                                              | <b>100.00</b>                                                                         |

| <b>OCCUPANCY:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Primary           | 4,319                               | 611,669,638.94                                                     | 98.65                                                                                 |
| Non-owner         | 51                                  | 6,058,432.68                                                       | 0.98                                                                                  |
| Second Home       | 20                                  | 2,309,051.91                                                       | 0.37                                                                                  |
| <b>Total</b>      | <b>4,390</b>                        | <b>620,037,123.53</b>                                              | <b>100.00</b>                                                                         |

| <b>INSURED AVM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Non Insured AVM     | 3,633                               | 519,367,887.03                                                     | 83.76                                                                                 |
| Insured AVM         | 757                                 | 100,669,236.50                                                     | 16.24                                                                                 |
| <b>Total</b>        | <b>4,390</b>                        | <b>620,037,123.53</b>                                              | <b>100.00</b>                                                                         |

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| <b>DOCUMENTATION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Full                  | 3,070                               | 432,748,893.23                                                     | 69.79                                                                                 |
| Limited               | 712                                 | 103,474,037.19                                                     | 16.69                                                                                 |
| Stated                | 608                                 | 83,814,193.11                                                      | 13.52                                                                                 |
| <b>Total</b>          | <b>4,390</b>                        | <b>620,037,123.53</b>                                              | <b>100.00</b>                                                                         |

| <b>CREDIT GRADE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2A                   | 1,551                               | 229,995,014.30                                                     | 37.09                                                                                 |
| A                    | 691                                 | 106,776,751.59                                                     | 17.22                                                                                 |
| B                    | 1,150                               | 154,119,069.00                                                     | 24.86                                                                                 |
| C                    | 815                                 | 106,972,957.90                                                     | 17.25                                                                                 |
| D                    | 183                                 | 22,173,330.74                                                      | 3.58                                                                                  |
| <b>Total</b>         | <b>4,390</b>                        | <b>620,037,123.53</b>                                              | <b>100.00</b>                                                                         |

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| STATE:               | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|----------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Alabama              | 96                          | 8,838,715.76                                              | 1.43                                                                        |
| Alaska               | 3                           | 530,704.79                                                | 0.09                                                                        |
| Arizona              | 98                          | 14,524,117.03                                             | 2.34                                                                        |
| Arkansas             | 18                          | 1,458,321.68                                              | 0.24                                                                        |
| California           | 394                         | 90,558,551.31                                             | 14.61                                                                       |
| Colorado             | 28                          | 4,800,092.42                                              | 0.77                                                                        |
| Connecticut          | 49                          | 8,917,860.73                                              | 1.44                                                                        |
| Delaware             | 26                          | 2,983,179.06                                              | 0.48                                                                        |
| District of Columbia | 8                           | 1,419,484.89                                              | 0.23                                                                        |
| Florida              | 598                         | 77,818,325.88                                             | 12.55                                                                       |
| Georgia              | 196                         | 25,046,440.15                                             | 4.04                                                                        |
| Hawaii               | 15                          | 2,946,443.10                                              | 0.48                                                                        |
| Idaho                | 5                           | 728,829.05                                                | 0.12                                                                        |
| Illinois             | 129                         | 16,767,629.70                                             | 2.70                                                                        |
| Indiana              | 108                         | 11,021,639.40                                             | 1.78                                                                        |
| Iowa                 | 33                          | 3,130,797.07                                              | 0.50                                                                        |
| Kansas               | 33                          | 2,799,275.63                                              | 0.45                                                                        |
| Kentucky             | 24                          | 2,253,609.12                                              | 0.36                                                                        |
| Louisiana            | 123                         | 12,590,098.07                                             | 2.03                                                                        |
| Maine                | 32                          | 4,435,298.90                                              | 0.72                                                                        |
| Maryland             | 278                         | 43,160,654.89                                             | 6.96                                                                        |
| Massachusetts        | 41                          | 9,290,202.07                                              | 1.50                                                                        |
| Michigan             | 224                         | 25,772,451.85                                             | 4.16                                                                        |
| Minnesota            | 52                          | 8,015,252.44                                              | 1.29                                                                        |
| Mississippi          | 19                          | 1,749,990.93                                              | 0.28                                                                        |
| Missouri             | 63                          | 6,396,463.85                                              | 1.03                                                                        |
| Montana              | 4                           | 545,918.65                                                | 0.09                                                                        |
| Nebraska             | 2                           | 166,229.95                                                | 0.03                                                                        |
| Nevada               | 41                          | 7,332,323.03                                              | 1.18                                                                        |
| New Hampshire        | 32                          | 4,590,002.63                                              | 0.74                                                                        |
| New Jersey           | 222                         | 39,928,840.76                                             | 6.44                                                                        |
| New York             | 263                         | 53,915,755.72                                             | 8.70                                                                        |
| North Carolina       | 108                         | 11,844,921.50                                             | 1.91                                                                        |
| North Dakota         | 1                           | 127,508.92                                                | 0.02                                                                        |
| Oklahoma             | 40                          | 3,711,098.77                                              | 0.60                                                                        |
| Oregon               | 20                          | 2,926,675.23                                              | 0.47                                                                        |
| Pennsylvania         | 181                         | 21,353,650.83                                             | 3.44                                                                        |
| Rhode Island         | 35                          | 6,216,967.42                                              | 1.00                                                                        |
| South Carolina       | 82                          | 9,761,015.90                                              | 1.57                                                                        |
| South Dakota         | 2                           | 232,013.06                                                | 0.04                                                                        |
| Tennessee            | 106                         | 10,279,654.75                                             | 1.66                                                                        |
| Texas                | 366                         | 34,131,753.70                                             | 5.50                                                                        |
| Utah                 | 19                          | 2,719,316.27                                              | 0.44                                                                        |
| Washington           | 49                          | 7,595,977.00                                              | 1.23                                                                        |
| Wisconsin            | 120                         | 14,296,036.79                                             | 2.31                                                                        |
| Wyoming              | 4                           | 407,032.88                                                | 0.07                                                                        |
| <b>Total</b>         | <b>4,390</b>                | <b>620,037,123.53</b>                                     | <b>100.00</b>                                                               |

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| TOP 50 PROPERTY ZIP | PROPERTY C          | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|---------------------|---------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 92336               | Fontana, CA         | 5                           | 1,429,979.34                                              | 0.23                                                                        |
| 20744               | Fort Washington, MD | 7                           | 1,424,526.05                                              | 0.23                                                                        |
| 20747               | Forestville, MD     | 9                           | 1,422,498.52                                              | 0.23                                                                        |
| 20784               | Lanham, MD          | 8                           | 1,398,943.41                                              | 0.23                                                                        |
| 11575               | Roosevelt, NY       | 5                           | 1,242,395.44                                              | 0.20                                                                        |
| 33411               | West Palm Beach, FL | 5                           | 1,219,849.49                                              | 0.20                                                                        |
| 20748               | Camp Springs, MD    | 6                           | 1,205,593.55                                              | 0.19                                                                        |
| 90047               | Wagner, CA          | 4                           | 1,044,950.96                                              | 0.17                                                                        |
| 94531               | Antioch, CA         | 3                           | 1,032,130.88                                              | 0.17                                                                        |
| 21229               | Carroll, MD         | 9                           | 1,010,841.59                                              | 0.16                                                                        |
| 21117               | Owings Mills, MD    | 5                           | 975,050.57                                                | 0.16                                                                        |
| 11550               | Hempstead, NY       | 4                           | 950,489.41                                                | 0.15                                                                        |
| 11234               | Brooklyn, NY        | 4                           | 935,477.36                                                | 0.15                                                                        |
| 11412               | Jamaica, NY         | 4                           | 933,725.32                                                | 0.15                                                                        |
| 21102               | Millers, MD         | 4                           | 931,130.24                                                | 0.15                                                                        |
| 11717               | Edgewood, NY        | 4                           | 919,403.63                                                | 0.15                                                                        |
| 33498               | Boca Raton, FL      | 3                           | 901,775.10                                                | 0.15                                                                        |
| 02860               | Pawtucket, RI       | 5                           | 878,387.53                                                | 0.14                                                                        |
| 21740               | Hagerstown, MD      | 6                           | 877,171.15                                                | 0.14                                                                        |
| 11704               | Babylon, NY         | 3                           | 863,360.92                                                | 0.14                                                                        |
| 11710               | Bellmore, NY        | 2                           | 861,450.02                                                | 0.14                                                                        |
| 11233               | Brooklyn, NY        | 2                           | 859,933.57                                                | 0.14                                                                        |
| 10956               | New City, NY        | 3                           | 838,053.76                                                | 0.14                                                                        |
| 20772               | Marlboro, MD        | 4                           | 835,990.17                                                | 0.13                                                                        |
| 93550               | Palmdale, CA        | 4                           | 831,850.62                                                | 0.13                                                                        |
| 60647               | Chicago, IL         | 3                           | 828,311.10                                                | 0.13                                                                        |
| 08037               | Elm, NJ             | 5                           | 820,144.85                                                | 0.13                                                                        |
| 33312               | Dania, FL           | 6                           | 807,498.75                                                | 0.13                                                                        |
| 20607               | Accokeek, MD        | 2                           | 804,785.86                                                | 0.13                                                                        |
| 93436               | Lompoc, CA          | 3                           | 802,790.32                                                | 0.13                                                                        |
| 94605               | Oakland, CA         | 3                           | 793,377.44                                                | 0.13                                                                        |
| 89110               | Las Vegas, NV       | 5                           | 785,950.38                                                | 0.13                                                                        |
| 21234               | Baltimore, MD       | 6                           | 776,670.43                                                | 0.13                                                                        |
| 11722               | Central Islip, NY   | 3                           | 772,313.78                                                | 0.12                                                                        |
| 10302               | Staten Island, NY   | 2                           | 771,328.95                                                | 0.12                                                                        |
| 08861               | Perth Amboy, NJ     | 4                           | 768,567.42                                                | 0.12                                                                        |
| 21207               | Woodlawn, MD        | 6                           | 760,754.53                                                | 0.12                                                                        |
| 10960               | Nyack, NY           | 2                           | 760,566.70                                                | 0.12                                                                        |
| 10562               | Ossining, NY        | 3                           | 755,591.14                                                | 0.12                                                                        |
| 96797               | Waipahu, HI         | 2                           | 751,435.07                                                | 0.12                                                                        |
| 33325               | Davie, FL           | 2                           | 749,176.40                                                | 0.12                                                                        |
| 92345               | Hesperia, CA        | 4                           | 744,316.17                                                | 0.12                                                                        |
| 33311               | Lauderhill, FL      | 6                           | 743,256.24                                                | 0.12                                                                        |
| 92314               | Big Bear City, CA   | 4                           | 740,973.66                                                | 0.12                                                                        |
| 30034               | Decatur, GA         | 5                           | 736,797.50                                                | 0.12                                                                        |
| 32141               | Edgewater, FL       | 5                           | 736,143.19                                                | 0.12                                                                        |
| 90011               | Los Angeles, CA     | 3                           | 733,147.72                                                | 0.12                                                                        |
| 34668               | Port Richey, FL     | 7                           | 732,927.07                                                | 0.12                                                                        |
| 32927               | Cocoa, FL           | 6                           | 730,058.21                                                | 0.12                                                                        |

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|                   |            |                      |             |
|-------------------|------------|----------------------|-------------|
| 93230 Hanford, CA | 5          | 723,982.46           | 0.12        |
| <b>Total</b>      | <b>220</b> | <b>44,955,823.94</b> | <b>7.25</b> |

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**AMSI 2005-R5**

**Scheduled 06/01/05 Balances**

**Product:** 2/28 LIBOR& 2/28 LIBOR IO& 3/27 LIBOR& 3/27 LIBOR IO& Fixed Rate& Fixed Rate IC  
**Amortization:** Fully Amortizing& Interest Only  
**Index:** 6 Mo LIBOR& Fixed Rate

**Total Current Balance:** 323,558,111

**Total Original Loan Amount:** 323,804,865

**Number Of Loans:** 2,026

|                                                  |                | Minimum     | Maximum        |
|--------------------------------------------------|----------------|-------------|----------------|
| <b>Average Current Balance:</b>                  | \$159,702.92   | \$48,875.98 | \$499,170.79   |
| <b>Average Original Loan Amount:</b>             | \$159,824.71   | \$60,000.00 | \$499,999.00   |
| <b>Weighted Average Gross Coupon:</b>            | 7.638 %        | 5.500       | 12.400 %       |
| <b>Weighted Average Gross Margin:</b>            | 5.721 %        | 2.750       | 6.500 %        |
| <b>Weighted Average Initial Rate Cap:</b>        | 2.000 %        | 2.000       | 2.000 %        |
| <b>Weighted Average Periodic Rate Cap:</b>       | 1.000 %        | 1.000       | 1.000 %        |
| <b>Weighted Average Minimum Rate:</b>            | 7.616 %        | 5.500       | 12.400 %       |
| <b>Weighted Average Maximum Rate:</b>            | 13.616 %       | 11.500      | 18.400 %       |
| <b>Weighted Average Initial Reset Frequency:</b> | 25 months      | 24          | 36 months      |
| <b>Weighted Average Reset Frequency:</b>         | 6 months       | 6           | 6 months       |
| <b>Weighted Average Next Reset:</b>              | 25 months      | 19          | 36 months      |
| <b>Weighted Average Original Ltv:</b>            | 74.018 %       | 5.758       | 90.000 %       |
| <b>Weighted Average Debt Ratio:</b>              | 38.82 %        | 2.00        | 55.00 %        |
| <b>Weighted Average Fico Score:</b>              | 623            | 550         | 802            |
| <b>Weighted Average Original Term:</b>           | 355.213 months | 120.000     | 360.000 months |
| <b>Weighted Average Remaining Term:</b>          | 354.386 months | 119.000     | 360.000 months |
| <b>Weighted Average Seasoning:</b>               | 0.826 months   | 0.000       | 5.000 months   |
| <b>Weighted Average Prepay Term:</b>             | 35 months      | 0           | 36 months      |

**Top State Concentrations (\$):** 26.08 % California, 14.35 % Florida, 11.78 % Maryland

**Maximum Zip Code Concentration (\$):** 0.51 % 20772 (Marlboro, MD)

|                               |              |              |
|-------------------------------|--------------|--------------|
| <b>First Pay Date:</b>        | Feb 01, 2005 | Jul 01, 2005 |
| <b>Paid To Date:</b>          | Apr 01, 2005 | Jul 01, 2005 |
| <b>Next Rate Change Date:</b> | Jan 01, 2007 | Jun 01, 2010 |
| <b>Mature Date:</b>           | May 01, 2015 | Jun 01, 2035 |

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## Table

| PRODUCT:      | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|---------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 2/28 LIBOR    | 1,432                       | 223,086,121.84                                            | 68.95                                                                       |
| 2/28 LIBOR IO | 158                         | 38,690,180.00                                             | 11.96                                                                       |
| 3/27 LIBOR    | 183                         | 25,677,537.63                                             | 7.94                                                                        |
| 3/27 LIBOR IO | 33                          | 8,069,278.00                                              | 2.49                                                                        |
| Fixed Rate    | 190                         | 20,917,205.09                                             | 6.46                                                                        |
| Fixed Rate IO | 30                          | 7,117,788.00                                              | 2.20                                                                        |
| <b>Total</b>  | <b>2,026</b>                | <b>323,558,110.56</b>                                     | <b>100.00</b>                                                               |

| AMORTIZATION:    | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Fully Amortizing | 1,805                       | 269,680,864.56                                            | 83.35                                                                       |
| Interest Only    | 221                         | 53,877,246.00                                             | 16.65                                                                       |
| <b>Total</b>     | <b>2,026</b>                | <b>323,558,110.56</b>                                     | <b>100.00</b>                                                               |

| INDEX:       | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|--------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 6 Mo LIBOR   | 1,806                       | 295,523,117.47                                            | 91.34                                                                       |
| Fixed Rate   | 220                         | 28,034,993.09                                             | 8.66                                                                        |
| <b>Total</b> | <b>2,026</b>                | <b>323,558,110.56</b>                                     | <b>100.00</b>                                                               |

| STATUS:      | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|--------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 01:Current   | 2,026                       | 323,558,110.56                                            | 100.00                                                                      |
| <b>Total</b> | <b>2,026</b>                | <b>323,558,110.56</b>                                     | <b>100.00</b>                                                               |

| ORIGINAL BALANCE:       | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-------------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 60,000.00 - 100,000.00  | 536                         | 41,928,929.70                                             | 12.96                                                                       |
| 100,000.01 - 200,000.00 | 986                         | 142,550,260.35                                            | 44.06                                                                       |
| 200,000.01 - 300,000.00 | 361                         | 85,374,387.87                                             | 26.39                                                                       |
| 300,000.01 - 400,000.00 | 101                         | 34,823,031.92                                             | 10.76                                                                       |
| 400,000.01 - 499,999.00 | 42                          | 18,881,500.72                                             | 5.84                                                                        |
| <b>Total</b>            | <b>2,026</b>                | <b>323,558,110.56</b>                                     | <b>100.00</b>                                                               |

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|                         | Number of      | Principal Balance     | % of Aggregate    |
|-------------------------|----------------|-----------------------|-------------------|
|                         | Mortgage Loans | Outstanding as of     | Principal Balance |
|                         |                | the Cutoff Date       | Outstanding as of |
|                         |                |                       | the Cutoff Date   |
| <b>CURRENT BALANCE:</b> |                |                       |                   |
| 48,875.98 - 50,000.00   | 1              | 48,875.98             | 0.02              |
| 50,000.01 - 100,000.00  | 536            | 41,979,737.48         | 12.97             |
| 100,000.01 - 150,000.00 | 584            | 73,198,935.19         | 22.62             |
| 150,000.01 - 200,000.00 | 401            | 69,251,641.40         | 21.40             |
| 200,000.01 - 250,000.00 | 271            | 60,798,224.83         | 18.79             |
| 250,000.01 - 300,000.00 | 90             | 24,576,163.04         | 7.60              |
| 300,000.01 - 350,000.00 | 56             | 18,013,331.43         | 5.57              |
| 350,000.01 - 400,000.00 | 45             | 16,809,700.49         | 5.20              |
| 400,000.01 - 450,000.00 | 21             | 8,841,333.97          | 2.73              |
| 450,000.01 - 499,170.79 | 21             | 10,040,166.75         | 3.10              |
| <b>Total</b>            | <b>2,026</b>   | <b>323,558,110.56</b> | <b>100.00</b>     |

|                      | Number of      | Principal Balance     | % of Aggregate    |
|----------------------|----------------|-----------------------|-------------------|
|                      | Mortgage Loans | Outstanding as of     | Principal Balance |
|                      |                | the Cutoff Date       | Outstanding as of |
|                      |                |                       | the Cutoff Date   |
| <b>GROSS COUPON:</b> |                |                       |                   |
| 5.500 - 6.000        | 54             | 12,597,313.32         | 3.89              |
| 6.001 - 7.000        | 495            | 100,013,995.92        | 30.91             |
| 7.001 - 8.000        | 725            | 114,646,688.83        | 35.43             |
| 8.001 - 9.000        | 443            | 60,145,587.90         | 18.59             |
| 9.001 - 10.000       | 212            | 25,305,897.74         | 7.82              |
| 10.001 - 11.000      | 74             | 7,947,795.01          | 2.46              |
| 11.001 - 12.000      | 20             | 2,618,188.31          | 0.81              |
| 12.001 - 12.400      | 3              | 282,643.53            | 0.09              |
| <b>Total</b>         | <b>2,026</b>   | <b>323,558,110.56</b> | <b>100.00</b>     |

|                      | Number of      | Principal Balance     | % of Aggregate    |
|----------------------|----------------|-----------------------|-------------------|
|                      | Mortgage Loans | Outstanding as of     | Principal Balance |
|                      |                | the Cutoff Date       | Outstanding as of |
|                      |                |                       | the Cutoff Date   |
| <b>GROSS MARGIN:</b> |                |                       |                   |
| 0.000 - 3.000        | 2              | 555,700.00            | 0.19              |
| 3.001 - 4.000        | 29             | 4,924,355.02          | 1.67              |
| 4.001 - 5.000        | 128            | 22,523,128.83         | 7.62              |
| 5.001 - 6.000        | 1,322          | 222,386,273.12        | 75.25             |
| 6.001 - 6.500        | 325            | 45,133,660.50         | 15.27             |
| <b>Total</b>         | <b>1,806</b>   | <b>295,523,117.47</b> | <b>100.00</b>     |

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| <b>ORIGINAL LTV:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 5.76 - 10.00         | 3                                   | 235,841.73                                                         | 0.07                                                                                  |
| 10.01 - 15.00        | 2                                   | 188,510.32                                                         | 0.06                                                                                  |
| 15.01 - 20.00        | 20                                  | 1,635,301.79                                                       | 0.51                                                                                  |
| 20.01 - 25.00        | 15                                  | 1,366,928.81                                                       | 0.42                                                                                  |
| 25.01 - 30.00        | 24                                  | 2,287,220.88                                                       | 0.71                                                                                  |
| 30.01 - 35.00        | 37                                  | 3,933,917.66                                                       | 1.22                                                                                  |
| 35.01 - 40.00        | 46                                  | 5,294,552.76                                                       | 1.64                                                                                  |
| 40.01 - 45.00        | 50                                  | 6,400,096.89                                                       | 1.98                                                                                  |
| 45.01 - 50.00        | 67                                  | 8,422,699.35                                                       | 2.60                                                                                  |
| 50.01 - 55.00        | 69                                  | 9,713,045.97                                                       | 3.00                                                                                  |
| 55.01 - 60.00        | 101                                 | 14,371,510.12                                                      | 4.44                                                                                  |
| 60.01 - 65.00        | 112                                 | 18,307,131.94                                                      | 5.66                                                                                  |
| 65.01 - 70.00        | 159                                 | 26,843,765.64                                                      | 8.30                                                                                  |
| 70.01 - 75.00        | 238                                 | 36,181,400.90                                                      | 11.18                                                                                 |
| 75.01 - 80.00        | 319                                 | 57,808,350.89                                                      | 17.87                                                                                 |
| 80.01 - 85.00        | 306                                 | 52,588,422.44                                                      | 16.25                                                                                 |
| 85.01 - 90.00        | 458                                 | 77,979,412.47                                                      | 24.10                                                                                 |
| <b>Total</b>         | <b>2,026</b>                        | <b>323,558,110.56</b>                                              | <b>100.00</b>                                                                         |

| <b>FICO:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|--------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 550 - 550    | 15                                  | 2,276,012.83                                                       | 0.70                                                                                  |
| 551 - 600    | 754                                 | 100,258,871.88                                                     | 30.99                                                                                 |
| 601 - 650    | 835                                 | 140,769,578.11                                                     | 43.51                                                                                 |
| 651 - 700    | 346                                 | 67,470,425.53                                                      | 20.85                                                                                 |
| 701 - 750    | 55                                  | 9,255,482.67                                                       | 2.86                                                                                  |
| 751 - 800    | 20                                  | 3,134,727.92                                                       | 0.97                                                                                  |
| 801 - 802    | 1                                   | 393,011.62                                                         | 0.12                                                                                  |
| <b>Total</b> | <b>2,026</b>                        | <b>323,558,110.56</b>                                              | <b>100.00</b>                                                                         |

| <b>MAXIMUM RATE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 0.000 - 12.000       | 48                                  | 11,816,121.33                                                      | 4.00                                                                                  |
| 12.001 - 13.000      | 444                                 | 91,826,185.57                                                      | 31.07                                                                                 |
| 13.001 - 14.000      | 670                                 | 107,246,775.37                                                     | 36.29                                                                                 |
| 14.001 - 15.000      | 383                                 | 52,744,650.45                                                      | 17.85                                                                                 |
| 15.001 - 16.000      | 179                                 | 22,387,136.36                                                      | 7.58                                                                                  |
| 16.001 - 17.000      | 61                                  | 6,754,644.37                                                       | 2.29                                                                                  |
| 17.001 - 18.000      | 19                                  | 2,532,370.62                                                       | 0.86                                                                                  |
| 18.001 - 18.400      | 2                                   | 215,233.40                                                         | 0.07                                                                                  |
| <b>Total</b>         | <b>1,806</b>                        | <b>295,523,117.47</b>                                              | <b>100.00</b>                                                                         |

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| MINIMUM RATE:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 0.000 - 6.000   | 48                          | 11,816,121.33                                             | 4.00                                                                        |
| 6.001 - 7.000   | 444                         | 91,826,185.57                                             | 31.07                                                                       |
| 7.001 - 8.000   | 670                         | 107,246,775.37                                            | 36.29                                                                       |
| 8.001 - 9.000   | 383                         | 52,744,650.45                                             | 17.85                                                                       |
| 9.001 - 10.000  | 179                         | 22,387,136.36                                             | 7.58                                                                        |
| 10.001 - 11.000 | 61                          | 6,754,644.37                                              | 2.29                                                                        |
| 11.001 - 12.000 | 19                          | 2,532,370.62                                              | 0.86                                                                        |
| 12.001 - 12.400 | 2                           | 215,233.40                                                | 0.07                                                                        |
| <b>Total</b>    | <b>1,806</b>                | <b>295,523,117.47</b>                                     | <b>100.00</b>                                                               |

| INITIAL RATE CAP: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 2.000             | 1,806                       | 295,523,117.47                                            | 24.63                                                                       |
| <b>Total</b>      | <b>1,806</b>                | <b>295,523,117.47</b>                                     | <b>100.00</b>                                                               |

| PERIODIC RATE CAP: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|--------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 1.000              | 1,806                       | 295,523,117.47                                            | 24.63                                                                       |
| <b>Total</b>       | <b>1,806</b>                | <b>295,523,117.47</b>                                     | <b>100.00</b>                                                               |

| NEXT RATE CHANGE DATE: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|------------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 01/01/07 - 01/31/07    | 3                           | 530,441.95                                                | 0.18                                                                        |
| 02/01/07 - 02/28/07    | 75                          | 13,401,639.66                                             | 4.53                                                                        |
| 03/01/07 - 03/31/07    | 41                          | 8,523,814.03                                              | 2.88                                                                        |
| 04/01/07 - 04/30/07    | 52                          | 10,472,445.78                                             | 3.54                                                                        |
| 05/01/07 - 05/31/07    | 782                         | 121,725,971.58                                            | 41.19                                                                       |
| 06/01/07 - 06/30/07    | 637                         | 107,121,988.84                                            | 36.25                                                                       |
| 03/01/08 - 03/31/08    | 4                           | 773,321.33                                                | 0.26                                                                        |
| 04/01/08 - 04/30/08    | 8                           | 2,023,010.85                                              | 0.68                                                                        |
| 05/01/08 - 05/31/08    | 108                         | 14,425,738.45                                             | 4.88                                                                        |
| 06/01/08 - 06/30/08    | 96                          | 16,524,745.00                                             | 5.59                                                                        |
| <b>Total</b>           | <b>1,806</b>                | <b>295,523,117.47</b>                                     | <b>100.00</b>                                                               |

| ORIGINAL TERM: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 120            | 9                           | 714,122.93                                                | 0.22                                                                        |
| 180            | 43                          | 4,289,927.19                                              | 1.33                                                                        |
| 240            | 40                          | 4,675,516.22                                              | 1.45                                                                        |
| 300            | 5                           | 739,561.99                                                | 0.23                                                                        |
| 360            | 1,929                       | 313,138,982.23                                            | 96.78                                                                       |
| <b>Total</b>   | <b>2,026</b>                | <b>323,558,110.56</b>                                     | <b>100.00</b>                                                               |

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| REMAINING TERM: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 119             | 9                           | 714,122.93                                                | 0.22                                                                        |
| 176             | 2                           | 315,132.32                                                | 0.10                                                                        |
| 177             | 1                           | 48,875.98                                                 | 0.02                                                                        |
| 178             | 1                           | 59,628.90                                                 | 0.02                                                                        |
| 179             | 36                          | 3,580,189.99                                              | 1.11                                                                        |
| 180             | 3                           | 286,100.00                                                | 0.09                                                                        |
| 236             | 1                           | 83,409.47                                                 | 0.03                                                                        |
| 237             | 1                           | 118,246.03                                                | 0.04                                                                        |
| 238             | 1                           | 335,504.53                                                | 0.10                                                                        |
| 239             | 34                          | 3,806,199.19                                              | 1.18                                                                        |
| 240             | 3                           | 332,157.00                                                | 0.10                                                                        |
| 299             | 5                           | 739,561.99                                                | 0.23                                                                        |
| 355             | 4                           | 623,083.62                                                | 0.19                                                                        |
| 356             | 74                          | 13,156,322.54                                             | 4.07                                                                        |
| 357             | 44                          | 9,178,889.33                                              | 2.84                                                                        |
| 358             | 60                          | 12,375,899.93                                             | 3.82                                                                        |
| 359             | 990                         | 147,658,521.97                                            | 45.64                                                                       |
| 360             | 757                         | 130,146,264.84                                            | 40.22                                                                       |
| <b>Total</b>    | <b>2,026</b>                | <b>323,558,110.56</b>                                     | <b>100.00</b>                                                               |

| SEASONING:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|--------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 0            | 763                         | 130,764,521.84                                            | 40.41                                                                       |
| 1            | 1,074                       | 156,498,596.07                                            | 48.37                                                                       |
| 2            | 62                          | 12,771,033.36                                             | 3.95                                                                        |
| 3            | 46                          | 9,346,011.34                                              | 2.89                                                                        |
| 4            | 77                          | 13,554,864.33                                             | 4.19                                                                        |
| 5            | 4                           | 623,083.62                                                | 0.19                                                                        |
| <b>Total</b> | <b>2,026</b>                | <b>323,558,110.56</b>                                     | <b>100.00</b>                                                               |

| SILENT SECOND:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| No Silent Second | 2,024                       | 323,197,904.62                                            | 99.89                                                                       |
| Silent Second    | 2                           | 360,205.94                                                | 0.11                                                                        |
| <b>Total</b>     | <b>2,026</b>                | <b>323,558,110.56</b>                                     | <b>100.00</b>                                                               |

| PREPAYMENT PENALTY:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Prepayment Penalty    | 1,230                       | 196,964,120.10                                            | 60.87                                                                       |
| No Prepayment Penalty | 796                         | 126,593,990.46                                            | 39.13                                                                       |
| <b>Total</b>          | <b>2,026</b>                | <b>323,558,110.56</b>                                     | <b>100.00</b>                                                               |

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| <b>PREPAY TERM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 0                   | 796                                 | 126,593,990.46                                                     | 39.13                                                                                 |
| 12                  | 38                                  | 6,023,757.20                                                       | 1.86                                                                                  |
| 24                  | 2                                   | 601,814.64                                                         | 0.19                                                                                  |
| 30                  | 2                                   | 463,559.58                                                         | 0.14                                                                                  |
| 36                  | 1,188                               | 189,874,988.68                                                     | 58.68                                                                                 |
| <b>Total</b>        | <b>2,026</b>                        | <b>323,558,110.56</b>                                              | <b>100.00</b>                                                                         |

| <b>LIEN POSITION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| First Lien            | 2,026                               | 323,558,110.56                                                     | 100.00                                                                                |
| <b>Total</b>          | <b>2,026</b>                        | <b>323,558,110.56</b>                                              | <b>100.00</b>                                                                         |

| <b>PROPERTY TYPE:</b>  | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Single Family Detached | 1,910                               | 304,246,349.28                                                     | 94.03                                                                                 |
| Condominium            | 65                                  | 11,313,711.22                                                      | 3.50                                                                                  |
| PUD Detached           | 20                                  | 3,853,646.97                                                       | 1.19                                                                                  |
| Single Family Attached | 21                                  | 2,672,019.46                                                       | 0.83                                                                                  |
| PUD Attached           | 8                                   | 1,196,296.85                                                       | 0.37                                                                                  |
| Manufactured Housing   | 2                                   | 276,086.78                                                         | 0.09                                                                                  |
| <b>Total</b>           | <b>2,026</b>                        | <b>323,558,110.56</b>                                              | <b>100.00</b>                                                                         |

| <b>PURPOSE:</b>     | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Cash Out Refinance  | 1,957                               | 313,382,591.70                                                     | 96.86                                                                                 |
| Rate/Term Refinance | 69                                  | 10,175,518.86                                                      | 3.14                                                                                  |
| <b>Total</b>        | <b>2,026</b>                        | <b>323,558,110.56</b>                                              | <b>100.00</b>                                                                         |

| <b>OCCUPANCY:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Primary           | 1,979                               | 317,247,184.58                                                     | 98.05                                                                                 |
| Non-owner         | 35                                  | 4,586,015.89                                                       | 1.42                                                                                  |
| Second Home       | 12                                  | 1,724,910.09                                                       | 0.53                                                                                  |
| <b>Total</b>      | <b>2,026</b>                        | <b>323,558,110.56</b>                                              | <b>100.00</b>                                                                         |

| <b>INSURED AVM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Insured AVM         | 2,026                               | 323,558,110.56                                                     | 100.00                                                                                |
| <b>Total</b>        | <b>2,026</b>                        | <b>323,558,110.56</b>                                              | <b>100.00</b>                                                                         |

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| <b>DOCUMENTATION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Full                  | 1,513                               | 243,912,015.15                                                     | 75.38                                                                                 |
| Stated                | 302                                 | 48,870,331.76                                                      | 15.10                                                                                 |
| Limited               | 211                                 | 30,775,763.65                                                      | 9.51                                                                                  |
| <b>Total</b>          | <b>2,026</b>                        | <b>323,558,110.56</b>                                              | <b>100.00</b>                                                                         |

| <b>CREDIT GRADE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2A                   | 591                                 | 78,799,177.98                                                      | 24.35                                                                                 |
| 3A                   | 227                                 | 34,032,249.75                                                      | 10.52                                                                                 |
| 4A                   | 280                                 | 50,918,860.40                                                      | 15.74                                                                                 |
| 5A                   | 244                                 | 50,276,502.84                                                      | 15.54                                                                                 |
| 6A                   | 176                                 | 34,796,398.37                                                      | 10.75                                                                                 |
| 7A                   | 53                                  | 10,394,372.07                                                      | 3.21                                                                                  |
| 8A                   | 55                                  | 8,984,972.05                                                       | 2.78                                                                                  |
| A                    | 231                                 | 32,768,353.33                                                      | 10.13                                                                                 |
| B                    | 168                                 | 22,367,899.66                                                      | 6.91                                                                                  |
| C                    | 1                                   | 219,324.11                                                         | 0.07                                                                                  |
| <b>Total</b>         | <b>2,026</b>                        | <b>323,558,110.56</b>                                              | <b>100.00</b>                                                                         |

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| STATE:               | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|----------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Alabama              | 26                          | 2,349,687.49                                              | 0.73                                                                        |
| Alaska               | 5                           | 879,850.38                                                | 0.27                                                                        |
| Arizona              | 57                          | 8,018,111.64                                              | 2.48                                                                        |
| Arkansas             | 3                           | 206,446.65                                                | 0.06                                                                        |
| California           | 389                         | 84,375,760.55                                             | 26.08                                                                       |
| Colorado             | 10                          | 1,420,112.78                                              | 0.44                                                                        |
| Connecticut          | 21                          | 3,585,961.26                                              | 1.11                                                                        |
| Delaware             | 6                           | 753,467.97                                                | 0.23                                                                        |
| District of Columbia | 4                           | 782,096.74                                                | 0.24                                                                        |
| Florida              | 346                         | 46,427,619.79                                             | 14.35                                                                       |
| Georgia              | 67                          | 8,515,322.77                                              | 2.63                                                                        |
| Hawaii               | 19                          | 4,779,485.11                                              | 1.48                                                                        |
| Illinois             | 66                          | 9,075,474.96                                              | 2.80                                                                        |
| Indiana              | 29                          | 3,344,991.96                                              | 1.03                                                                        |
| Iowa                 | 4                           | 478,386.17                                                | 0.15                                                                        |
| Kansas               | 11                          | 1,160,504.75                                              | 0.36                                                                        |
| Kentucky             | 2                           | 277,225.78                                                | 0.09                                                                        |
| Louisiana            | 22                          | 2,190,542.74                                              | 0.68                                                                        |
| Maine                | 3                           | 489,888.06                                                | 0.15                                                                        |
| Maryland             | 228                         | 38,125,788.04                                             | 11.78                                                                       |
| Massachusetts        | 39                          | 6,949,365.19                                              | 2.15                                                                        |
| Michigan             | 48                          | 5,241,895.76                                              | 1.62                                                                        |
| Minnesota            | 31                          | 4,767,729.67                                              | 1.47                                                                        |
| Mississippi          | 5                           | 534,644.20                                                | 0.17                                                                        |
| Missouri             | 23                          | 2,708,121.72                                              | 0.84                                                                        |
| Montana              | 3                           | 268,318.00                                                | 0.08                                                                        |
| Nevada               | 31                          | 5,849,533.61                                              | 1.81                                                                        |
| New Hampshire        | 10                          | 1,982,812.08                                              | 0.61                                                                        |
| New Jersey           | 117                         | 22,098,292.88                                             | 6.83                                                                        |
| New York             | 96                          | 15,931,854.77                                             | 4.92                                                                        |
| North Carolina       | 16                          | 1,846,987.67                                              | 0.57                                                                        |
| North Dakota         | 2                           | 205,758.47                                                | 0.06                                                                        |
| Oklahoma             | 12                          | 980,200.82                                                | 0.30                                                                        |
| Oregon               | 17                          | 2,669,543.57                                              | 0.83                                                                        |
| Pennsylvania         | 93                          | 11,687,361.00                                             | 3.61                                                                        |
| Rhode Island         | 27                          | 4,707,834.34                                              | 1.46                                                                        |
| South Carolina       | 26                          | 2,956,608.31                                              | 0.91                                                                        |
| Tennessee            | 29                          | 2,578,055.79                                              | 0.80                                                                        |
| Vermont              | 3                           | 291,537.96                                                | 0.09                                                                        |
| Washington           | 45                          | 8,011,873.06                                              | 2.48                                                                        |
| Wisconsin            | 32                          | 3,797,932.96                                              | 1.17                                                                        |
| Wyoming              | 3                           | 255,123.14                                                | 0.08                                                                        |
| <b>Total</b>         | <b>2,026</b>                | <b>323,558,110.56</b>                                     | <b>100.00</b>                                                               |



















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AMSI 2005-R5

Scheduled 06/01/05 Balances

**Product:** 2/28 LIBOR& 2/28 LIBOR IO& 3/27 LIBOR& 3/27 LIBOR IO  
**Amortization:** Fully Amortizing& Interest Only  
**Index:** 6 Mo LIBOR

**Total Current Balance:** 1,200,000,265  
**Total Original Loan Amount:** 1,200,678,930

**Number Of Loans:** 7,491

|                                                  |                | Minimum     | Maximum        |
|--------------------------------------------------|----------------|-------------|----------------|
| <b>Average Current Balance:</b>                  | \$160,192.27   | \$49,803.58 | \$699,183.19   |
| <b>Average Original Loan Amount:</b>             | \$160,282.86   | \$60,000.00 | \$700,000.00   |
| <b>Weighted Average Gross Coupon:</b>            | 8.232 %        | 5.500       | 12.850 %       |
| <b>Weighted Average Gross Margin:</b>            | 5.907 %        | 2.750       | 6.750 %        |
| <b>Weighted Average Initial Rate Cap:</b>        | 2.000 %        | 2.000       | 2.000 %        |
| <b>Weighted Average Periodic Rate Cap:</b>       | 1.000 %        | 1.000       | 1.000 %        |
| <b>Weighted Average Minimum Rate:</b>            | 8.232 %        | 5.500       | 12.850 %       |
| <b>Weighted Average Maximum Rate:</b>            | 14.232 %       | 11.500      | 18.850 %       |
| <b>Weighted Average Initial Reset Frequency:</b> | 25 months      | 24          | 36 months      |
| <b>Weighted Average Reset Frequency:</b>         | 6 months       | 6           | 6 months       |
| <b>Weighted Average Next Reset:</b>              | 24 months      | 18          | 36 months      |
| <b>Weighted Average Original Ltv:</b>            | 77.396 %       | 5.758       | 95.000 %       |
| <b>Weighted Average Cltv W/Ss:</b>               | 77.642 %       | 5.758       | 100.000 %      |
| <b>Weighted Average Debt Ratio:</b>              | 40.64 %        | 2.00        | 55.00 %        |
| <b>Weighted Average Fico Score:</b>              | 600            | 500         | 802            |
| <b>Weighted Average Original Term:</b>           | 358.059 months | 180.000     | 360.000 months |
| <b>Weighted Average Remaining Term:</b>          | 357.298 months | 175.000     | 360.000 months |
| <b>Weighted Average Seasoning:</b>               | 0.761 months   | 0.000       | 6.000 months   |
| <b>Weighted Average Prepay Term:</b>             | 35 months      | 0           | 36 months      |

**Top State Concentrations (\$):** 17.80 % California, 11.97 % Florida, 7.50 % New York  
**Maximum Zip Code Concentration (\$):** 0.21 % 20744 (Fort Washington, MD)

**First Pay Date:** Jan 01, 2005 Jul 01, 2005  
**Paid To Date:** Apr 01, 2005 Sep 01, 2005  
**Next Rate Change Date:** Dec 01, 2006 Jun 01, 2008  
**Mature Date:** Jan 01, 2020 Jun 01, 2035

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Table

| <b>PRODUCT:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2/28 LIBOR      | 6,304                               | 981,821,275.14                                                     | 81.82                                                                                 |
| 2/28 LIBOR IO   | 387                                 | 96,777,898.00                                                      | 8.06                                                                                  |
| 3/27 LIBOR      | 722                                 | 101,363,817.77                                                     | 8.45                                                                                  |
| 3/27 LIBOR IO   | 78                                  | 20,037,273.59                                                      | 1.67                                                                                  |
| <b>Total</b>    | <b>7,491</b>                        | <b>1,200,000,264.50</b>                                            | <b>100.00</b>                                                                         |

| <b>AMORTIZATION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Fully Amortizing     | 7,026                               | 1,083,185,092.91                                                   | 90.27                                                                                 |
| Interest Only        | 465                                 | 116,815,171.59                                                     | 9.73                                                                                  |
| <b>Total</b>         | <b>7,491</b>                        | <b>1,200,000,264.50</b>                                            | <b>100.00</b>                                                                         |

| <b>INDEX:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 6 Mo LIBOR    | 7,491                               | 1,200,000,264.50                                                   | 100.00                                                                                |
| <b>Total</b>  | <b>7,491</b>                        | <b>1,200,000,264.50</b>                                            | <b>100.00</b>                                                                         |

| <b>STATUS:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 01: Current    | 7,491                               | 1,200,000,264.50                                                   | 100.00                                                                                |
| <b>Total</b>   | <b>7,491</b>                        | <b>1,200,000,264.50</b>                                            | <b>100.00</b>                                                                         |

| <b>ORIGINAL BALANCE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|--------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 60,000.00 - 100,000.00   | 2,335                               | 182,627,359.43                                                     | 15.22                                                                                 |
| 100,000.01 - 200,000.00  | 3,279                               | 467,808,745.83                                                     | 38.98                                                                                 |
| 200,000.01 - 300,000.00  | 1,220                               | 294,542,185.54                                                     | 24.55                                                                                 |
| 300,000.01 - 400,000.00  | 448                                 | 153,562,587.18                                                     | 12.80                                                                                 |
| 400,000.01 - 500,000.00  | 151                                 | 67,854,640.26                                                      | 5.65                                                                                  |
| 500,000.01 - 600,000.00  | 40                                  | 22,054,534.30                                                      | 1.84                                                                                  |
| 600,000.01 - 700,000.00  | 18                                  | 11,550,211.96                                                      | 0.96                                                                                  |
| <b>Total</b>             | <b>7,491</b>                        | <b>1,200,000,264.50</b>                                            | <b>100.00</b>                                                                         |

| <b>CURRENT BALANCE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
|                         |                                     |                                                                    |                                                                                       |

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|                         |              |                         |               |
|-------------------------|--------------|-------------------------|---------------|
| 49,803.58 - 50,000.00   | 1            | 49,803.58               | 0.00          |
| 50,000.01 - 100,000.00  | 2,335        | 182,677,239.61          | 15.22         |
| 100,000.01 - 150,000.00 | 2,025        | 251,087,345.44          | 20.92         |
| 150,000.01 - 200,000.00 | 1,253        | 216,621,716.63          | 18.05         |
| 200,000.01 - 250,000.00 | 784          | 175,357,015.47          | 14.61         |
| 250,000.01 - 300,000.00 | 436          | 119,185,170.07          | 9.93          |
| 300,000.01 - 350,000.00 | 282          | 91,382,015.03           | 7.62          |
| 350,000.01 - 400,000.00 | 166          | 62,180,572.15           | 5.18          |
| 400,000.01 - 450,000.00 | 84           | 35,904,066.18           | 2.99          |
| 450,000.01 - 500,000.00 | 67           | 31,950,574.08           | 2.66          |
| 500,000.01 - 550,000.00 | 20           | 10,438,742.86           | 0.87          |
| 550,000.01 - 600,000.00 | 20           | 11,615,791.44           | 0.97          |
| 600,000.01 - 650,000.00 | 11           | 6,875,235.77            | 0.57          |
| 650,000.01 - 699,183.19 | 7            | 4,674,976.19            | 0.39          |
| <b>Total</b>            | <b>7,491</b> | <b>1,200,000,264.50</b> | <b>100.00</b> |

|                      | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|----------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| <b>GROSS COUPON:</b> |                             |                                                           |                                                                             |
| 5.500 - 6.000        | 83                          | 19,654,567.29                                             | 1.64                                                                        |
| 6.001 - 7.000        | 1,069                       | 227,132,207.95                                            | 18.93                                                                       |
| 7.001 - 8.000        | 2,105                       | 377,386,953.10                                            | 31.45                                                                       |
| 8.001 - 9.000        | 1,842                       | 278,991,286.37                                            | 23.25                                                                       |
| 9.001 - 10.000       | 1,377                       | 178,650,686.66                                            | 14.89                                                                       |
| 10.001 - 11.000      | 690                         | 79,332,017.47                                             | 6.61                                                                        |
| 11.001 - 12.000      | 276                         | 32,651,394.49                                             | 2.72                                                                        |
| 12.001 - 12.850      | 49                          | 6,201,151.17                                              | 0.52                                                                        |
| <b>Total</b>         | <b>7,491</b>                | <b>1,200,000,264.50</b>                                   | <b>100.00</b>                                                               |

|                      | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|----------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| <b>GROSS MARGIN:</b> |                             |                                                           |                                                                             |
| 2.750 - 3.000        | 3                           | 1,175,700.00                                              | 0.10                                                                        |
| 3.001 - 4.000        | 90                          | 19,465,732.14                                             | 1.62                                                                        |
| 4.001 - 5.000        | 474                         | 82,225,724.40                                             | 6.85                                                                        |
| 5.001 - 6.000        | 4,186                       | 713,163,064.69                                            | 59.43                                                                       |
| 6.001 - 6.750        | 2,738                       | 383,970,043.27                                            | 32.00                                                                       |
| <b>Total</b>         | <b>7,491</b>                | <b>1,200,000,264.50</b>                                   | <b>100.00</b>                                                               |

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|               | Number of      | Principal Balance                    | % of Aggregate                                            |
|---------------|----------------|--------------------------------------|-----------------------------------------------------------|
| ORIGINAL LTV: | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 5.76 - 10.00  | 3              | 244,876.48                           | 0.02                                                      |
| 10.01 - 15.00 | 2              | 132,456.97                           | 0.01                                                      |
| 15.01 - 20.00 | 19             | 1,531,125.52                         | 0.13                                                      |
| 20.01 - 25.00 | 27             | 3,042,341.04                         | 0.25                                                      |
| 25.01 - 30.00 | 39             | 3,813,061.78                         | 0.32                                                      |
| 30.01 - 35.00 | 59             | 5,786,538.22                         | 0.48                                                      |
| 35.01 - 40.00 | 85             | 10,471,377.15                        | 0.87                                                      |
| 40.01 - 45.00 | 90             | 11,798,893.43                        | 0.98                                                      |
| 45.01 - 50.00 | 124            | 14,920,967.29                        | 1.24                                                      |
| 50.01 - 55.00 | 167            | 22,991,824.25                        | 1.92                                                      |
| 55.01 - 60.00 | 363            | 50,662,290.85                        | 4.22                                                      |
| 60.01 - 65.00 | 349            | 52,339,993.15                        | 4.36                                                      |
| 65.01 - 70.00 | 472            | 77,059,072.01                        | 6.42                                                      |
| 70.01 - 75.00 | 1,246          | 187,623,395.10                       | 15.64                                                     |
| 75.01 - 80.00 | 1,249          | 208,518,405.18                       | 17.38                                                     |
| 80.01 - 85.00 | 1,270          | 213,800,570.31                       | 17.82                                                     |
| 85.01 - 90.00 | 1,892          | 328,323,631.27                       | 27.36                                                     |
| 90.01 - 95.00 | 35             | 6,939,444.50                         | 0.58                                                      |
| <b>Total</b>  | <b>7,491</b>   | <b>1,200,000,264.50</b>              | <b>100.00</b>                                             |

|              | Number of      | Principal Balance                    | % of Aggregate                                            |
|--------------|----------------|--------------------------------------|-----------------------------------------------------------|
| FICO:        | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 500 - 500    | 20             | 2,383,590.48                         | 0.20                                                      |
| 501 - 550    | 1,506          | 196,684,328.64                       | 16.39                                                     |
| 551 - 600    | 2,647          | 403,547,905.31                       | 33.63                                                     |
| 601 - 650    | 2,331          | 408,198,624.10                       | 34.02                                                     |
| 651 - 700    | 850            | 160,926,110.28                       | 13.41                                                     |
| 701 - 750    | 105            | 22,442,213.34                        | 1.87                                                      |
| 751 - 800    | 30             | 5,004,480.73                         | 0.42                                                      |
| 801 - 802    | 2              | 813,011.62                           | 0.07                                                      |
| <b>Total</b> | <b>7,491</b>   | <b>1,200,000,264.50</b>              | <b>100.00</b>                                             |

|                 | Number of      | Principal Balance                    | % of Aggregate                                            |
|-----------------|----------------|--------------------------------------|-----------------------------------------------------------|
| MAXIMUM RATE:   | Mortgage Loans | Outstanding as of<br>the Cutoff Date | Principal Balance<br>Outstanding as of<br>the Cutoff Date |
| 11.500 - 12.000 | 83             | 19,654,567.29                        | 1.64                                                      |
| 12.001 - 13.000 | 1,069          | 227,132,207.95                       | 18.93                                                     |
| 13.001 - 14.000 | 2,105          | 377,386,953.10                       | 31.45                                                     |
| 14.001 - 15.000 | 1,842          | 278,991,286.37                       | 23.25                                                     |
| 15.001 - 16.000 | 1,377          | 178,650,686.66                       | 14.89                                                     |
| 16.001 - 17.000 | 690            | 79,332,017.47                        | 6.61                                                      |
| 17.001 - 18.000 | 276            | 32,651,394.49                        | 2.72                                                      |
| 18.001 - 18.850 | 49             | 6,201,151.17                         | 0.52                                                      |
| <b>Total</b>    | <b>7,491</b>   | <b>1,200,000,264.50</b>              | <b>100.00</b>                                             |

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| <b>MINIMUM RATE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 5.500 - 6.000        | 83                                  | 19,654,567.29                                                      | 1.64                                                                                  |
| 6.001 - 7.000        | 1,069                               | 227,132,207.95                                                     | 18.93                                                                                 |
| 7.001 - 8.000        | 2,105                               | 377,386,953.10                                                     | 31.45                                                                                 |
| 8.001 - 9.000        | 1,842                               | 278,991,286.37                                                     | 23.25                                                                                 |
| 9.001 - 10.000       | 1,377                               | 178,650,686.66                                                     | 14.89                                                                                 |
| 10.001 - 11.000      | 690                                 | 79,332,017.47                                                      | 6.61                                                                                  |
| 11.001 - 12.000      | 276                                 | 32,651,394.49                                                      | 2.72                                                                                  |
| 12.001 - 12.850      | 49                                  | 6,201,151.17                                                       | 0.52                                                                                  |
| <b>Total</b>         | <b>7,491</b>                        | <b>1,200,000,264.50</b>                                            | <b>100.00</b>                                                                         |

| <b>INITIAL RATE CAP:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|--------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2.000                    | 7,491                               | 1,200,000,264.50                                                   | 100.00                                                                                |
| <b>Total</b>             | <b>7,491</b>                        | <b>1,200,000,264.50</b>                                            | <b>100.00</b>                                                                         |

| <b>PERIODIC RATE CAP:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 1.000                     | 7,491                               | 1,200,000,264.50                                                   | 100.00                                                                                |
| <b>Total</b>              | <b>7,491</b>                        | <b>1,200,000,264.50</b>                                            | <b>100.00</b>                                                                         |

| <b>NEXT RATE CHANGE DATE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 12/01/06 - 12/31/06           | 7                                   | 864,462.25                                                         | 0.07                                                                                  |
| 01/01/07 - 01/31/07           | 11                                  | 1,796,146.53                                                       | 0.15                                                                                  |
| 02/01/07 - 02/28/07           | 85                                  | 14,684,748.95                                                      | 1.22                                                                                  |
| 03/01/07 - 03/31/07           | 101                                 | 18,935,183.84                                                      | 1.58                                                                                  |
| 04/01/07 - 04/30/07           | 251                                 | 38,873,302.16                                                      | 3.24                                                                                  |
| 05/01/07 - 05/31/07           | 3,977                               | 627,573,606.39                                                     | 52.30                                                                                 |
| 06/01/07 - 06/30/07           | 2,259                               | 375,871,723.02                                                     | 31.32                                                                                 |
| 03/01/08 - 03/31/08           | 6                                   | 918,612.01                                                         | 0.08                                                                                  |
| 04/01/08 - 04/30/08           | 22                                  | 4,528,397.87                                                       | 0.38                                                                                  |
| 05/01/08 - 05/31/08           | 467                                 | 65,846,434.89                                                      | 5.49                                                                                  |
| 06/01/08 - 06/30/08           | 305                                 | 50,107,646.59                                                      | 4.18                                                                                  |
| <b>Total</b>                  | <b>7,491</b>                        | <b>1,200,000,264.50</b>                                            | <b>100.00</b>                                                                         |

| <b>ORIGINAL TERM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 180                   | 76                                  | 7,637,577.51                                                       | 0.64                                                                                  |
| 240                   | 73                                  | 7,955,540.54                                                       | 0.66                                                                                  |
| 360                   | 7,342                               | 1,184,407,146.45                                                   | 98.70                                                                                 |
| <b>Total</b>          | <b>7,491</b>                        | <b>1,200,000,264.50</b>                                            | <b>100.00</b>                                                                         |

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| REMAINING TERM: | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 175             | 1                           | 114,381.81                                                | 0.01                                                                        |
| 176             | 1                           | 221,796.51                                                | 0.02                                                                        |
| 177             | 3                           | 319,873.31                                                | 0.03                                                                        |
| 178             | 2                           | 134,305.12                                                | 0.01                                                                        |
| 179             | 49                          | 4,775,148.76                                              | 0.40                                                                        |
| 180             | 20                          | 2,072,072.00                                              | 0.17                                                                        |
| 236             | 1                           | 83,409.47                                                 | 0.01                                                                        |
| 237             | 3                           | 260,506.73                                                | 0.02                                                                        |
| 238             | 3                           | 601,880.58                                                | 0.05                                                                        |
| 239             | 49                          | 5,265,786.76                                              | 0.44                                                                        |
| 240             | 17                          | 1,743,957.00                                              | 0.15                                                                        |
| 354             | 7                           | 864,462.25                                                | 0.07                                                                        |
| 355             | 10                          | 1,681,764.72                                              | 0.14                                                                        |
| 356             | 83                          | 14,379,542.97                                             | 1.20                                                                        |
| 357             | 101                         | 19,273,415.81                                             | 1.61                                                                        |
| 358             | 268                         | 42,665,514.33                                             | 3.56                                                                        |
| 359             | 4,346                       | 683,379,105.76                                            | 56.95                                                                       |
| 360             | 2,527                       | 422,163,340.61                                            | 35.18                                                                       |
| <b>Total</b>    | <b>7,491</b>                | <b>1,200,000,264.50</b>                                   | <b>100.00</b>                                                               |

| SEASONING:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|--------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 0            | 2,564                       | 425,979,369.61                                            | 35.50                                                                       |
| 1            | 4,444                       | 693,420,041.28                                            | 57.78                                                                       |
| 2            | 273                         | 43,401,700.03                                             | 3.62                                                                        |
| 3            | 107                         | 19,853,795.85                                             | 1.65                                                                        |
| 4            | 85                          | 14,684,748.95                                             | 1.22                                                                        |
| 5            | 11                          | 1,796,146.53                                              | 0.15                                                                        |
| 6            | 7                           | 864,462.25                                                | 0.07                                                                        |
| <b>Total</b> | <b>7,491</b>                | <b>1,200,000,264.50</b>                                   | <b>100.00</b>                                                               |

| SILENT SECOND:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| No Silent Second | 7,392                       | 1,183,266,027.39                                          | 98.61                                                                       |
| Silent Second    | 99                          | 16,734,237.11                                             | 1.39                                                                        |
| <b>Total</b>     | <b>7,491</b>                | <b>1,200,000,264.50</b>                                   | <b>100.00</b>                                                               |

| PREPAYMENT PENALTY:   | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|-----------------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| Prepayment Penalty    | 4,153                       | 668,364,637.15                                            | 55.70                                                                       |
| No Prepayment Penalty | 3,338                       | 531,635,627.35                                            | 44.30                                                                       |
| <b>Total</b>          | <b>7,491</b>                | <b>1,200,000,264.50</b>                                   | <b>100.00</b>                                                               |

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| <b>PREPAY TERM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 0                   | 3,338                               | 531,635,627.35                                                     | 44.30                                                                                 |
| 12                  | 63                                  | 12,045,010.33                                                      | 1.00                                                                                  |
| 24                  | 6                                   | 2,010,117.83                                                       | 0.17                                                                                  |
| 30                  | 30                                  | 6,598,245.46                                                       | 0.55                                                                                  |
| 36                  | 4,054                               | 647,711,263.53                                                     | 53.98                                                                                 |
| <b>Total</b>        | <b>7,491</b>                        | <b>1,200,000,264.50</b>                                            | <b>100.00</b>                                                                         |

| <b>LIEN POSITION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| First Lien            | 7,491                               | 1,200,000,264.50                                                   | 100.00                                                                                |
| <b>Total</b>          | <b>7,491</b>                        | <b>1,200,000,264.50</b>                                            | <b>100.00</b>                                                                         |

| <b>PROPERTY TYPE:</b>  | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|------------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Single Family Detached | 6,392                               | 1,017,453,305.57                                                   | 84.79                                                                                 |
| PUD Detached           | 338                                 | 59,397,097.05                                                      | 4.95                                                                                  |
| Two-Four Family        | 232                                 | 50,663,489.15                                                      | 4.22                                                                                  |
| Condominium            | 230                                 | 38,047,361.62                                                      | 3.17                                                                                  |
| Manufactured Housing   | 208                                 | 22,496,044.92                                                      | 1.87                                                                                  |
| Single Family Attached | 73                                  | 8,560,919.28                                                       | 0.71                                                                                  |
| PUD Attached           | 18                                  | 3,382,046.91                                                       | 0.28                                                                                  |
| <b>Total</b>           | <b>7,491</b>                        | <b>1,200,000,264.50</b>                                            | <b>100.00</b>                                                                         |

| <b>PURPOSE:</b>     | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Cash Out Refinance  | 7,098                               | 1,141,822,798.95                                                   | 95.15                                                                                 |
| Rate/Term Refinance | 291                                 | 41,958,925.85                                                      | 3.50                                                                                  |
| Purchase            | 102                                 | 16,218,539.70                                                      | 1.35                                                                                  |
| <b>Total</b>        | <b>7,491</b>                        | <b>1,200,000,264.50</b>                                            | <b>100.00</b>                                                                         |

| <b>OCCUPANCY:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Primary           | 7,327                               | 1,177,141,443.15                                                   | 98.10                                                                                 |
| Non-owner         | 122                                 | 17,324,610.94                                                      | 1.44                                                                                  |
| Second Home       | 42                                  | 5,534,210.41                                                       | 0.46                                                                                  |
| <b>Total</b>      | <b>7,491</b>                        | <b>1,200,000,264.50</b>                                            | <b>100.00</b>                                                                         |

| <b>INSURED AVM:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|---------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Non Insured AVM     | 5,685                               | 904,477,147.03                                                     | 75.37                                                                                 |
| Insured AVM         | 1,806                               | 295,523,117.47                                                     | 24.63                                                                                 |
| <b>Total</b>        | <b>7,491</b>                        | <b>1,200,000,264.50</b>                                            | <b>100.00</b>                                                                         |

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| <b>DOCUMENTATION:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|-----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Full                  | 5,388                               | 867,831,960.38                                                     | 72.32                                                                                 |
| Limited               | 1,085                               | 170,848,945.44                                                     | 14.24                                                                                 |
| Stated                | 1,018                               | 161,319,358.68                                                     | 13.44                                                                                 |
| <b>Total</b>          | <b>7,491</b>                        | <b>1,200,000,264.50</b>                                            | <b>100.00</b>                                                                         |

| <b>CREDIT GRADE:</b> | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| 2A                   | 1,785                               | 278,831,493.41                                                     | 23.24                                                                                 |
| 3A                   | 723                                 | 125,323,074.11                                                     | 10.44                                                                                 |
| 4A                   | 719                                 | 131,833,024.98                                                     | 10.99                                                                                 |
| 5A                   | 641                                 | 118,859,442.93                                                     | 9.90                                                                                  |
| 6A                   | 375                                 | 75,252,391.25                                                      | 6.27                                                                                  |
| 7A                   | 138                                 | 27,052,578.55                                                      | 2.25                                                                                  |
| 8A                   | 92                                  | 19,092,094.22                                                      | 1.59                                                                                  |
| A                    | 763                                 | 120,184,619.68                                                     | 10.02                                                                                 |
| B                    | 1,227                               | 167,291,777.67                                                     | 13.94                                                                                 |
| C                    | 846                                 | 114,209,400.15                                                     | 9.52                                                                                  |
| D                    | 182                                 | 22,070,367.55                                                      | 1.84                                                                                  |
| <b>Total</b>         | <b>7,491</b>                        | <b>1,200,000,264.50</b>                                            | <b>100.00</b>                                                                         |

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| <b>STATE:</b>        | <b>Number of<br/>Mortgage Loans</b> | <b>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> | <b>% of Aggregate<br/>Principal Balance<br/>Outstanding as of<br/>the Cutoff Date</b> |
|----------------------|-------------------------------------|--------------------------------------------------------------------|---------------------------------------------------------------------------------------|
| Alabama              | 150                                 | 15,164,752.04                                                      | 1.26                                                                                  |
| Alaska               | 7                                   | 1,228,266.26                                                       | 0.10                                                                                  |
| Arizona              | 206                                 | 32,704,526.84                                                      | 2.73                                                                                  |
| Arkansas             | 26                                  | 2,370,404.94                                                       | 0.20                                                                                  |
| California           | 826                                 | 213,601,210.45                                                     | 17.80                                                                                 |
| Colorado             | 63                                  | 11,574,629.82                                                      | 0.96                                                                                  |
| Connecticut          | 84                                  | 16,191,215.21                                                      | 1.35                                                                                  |
| Delaware             | 37                                  | 4,474,835.71                                                       | 0.37                                                                                  |
| District of Columbia | 10                                  | 2,066,291.50                                                       | 0.17                                                                                  |
| Florida              | 998                                 | 143,662,265.65                                                     | 11.97                                                                                 |
| Georgia              | 302                                 | 40,209,677.67                                                      | 3.35                                                                                  |
| Hawaii               | 50                                  | 12,971,071.31                                                      | 1.08                                                                                  |
| Idaho                | 7                                   | 1,275,844.95                                                       | 0.11                                                                                  |
| Illinois             | 235                                 | 35,229,778.21                                                      | 2.94                                                                                  |
| Indiana              | 195                                 | 21,484,608.89                                                      | 1.79                                                                                  |
| Iowa                 | 41                                  | 4,125,667.38                                                       | 0.34                                                                                  |
| Kansas               | 58                                  | 5,335,784.80                                                       | 0.44                                                                                  |
| Kentucky             | 40                                  | 4,225,956.18                                                       | 0.35                                                                                  |
| Louisiana            | 145                                 | 15,790,316.42                                                      | 1.32                                                                                  |
| Maine                | 55                                  | 7,383,848.81                                                       | 0.62                                                                                  |
| Maryland             | 471                                 | 82,465,653.94                                                      | 6.87                                                                                  |
| Massachusetts        | 87                                  | 19,775,706.21                                                      | 1.65                                                                                  |
| Michigan             | 369                                 | 46,509,358.53                                                      | 3.88                                                                                  |
| Minnesota            | 117                                 | 20,185,408.46                                                      | 1.68                                                                                  |
| Mississippi          | 25                                  | 2,310,652.07                                                       | 0.19                                                                                  |
| Missouri             | 110                                 | 12,826,912.01                                                      | 1.07                                                                                  |
| Montana              | 8                                   | 1,053,596.92                                                       | 0.09                                                                                  |
| Nebraska             | 1                                   | 89,174.38                                                          | 0.01                                                                                  |
| Nevada               | 89                                  | 17,655,491.52                                                      | 1.47                                                                                  |
| New Hampshire        | 63                                  | 10,416,138.00                                                      | 0.87                                                                                  |
| New Jersey           | 399                                 | 78,835,192.95                                                      | 6.57                                                                                  |
| New York             | 403                                 | 89,957,770.72                                                      | 7.50                                                                                  |
| North Carolina       | 151                                 | 18,101,894.73                                                      | 1.51                                                                                  |
| North Dakota         | 2                                   | 257,883.89                                                         | 0.02                                                                                  |
| Oklahoma             | 53                                  | 5,067,542.34                                                       | 0.42                                                                                  |
| Oregon               | 52                                  | 7,820,350.35                                                       | 0.65                                                                                  |
| Pennsylvania         | 296                                 | 39,342,402.37                                                      | 3.28                                                                                  |
| Rhode Island         | 68                                  | 13,036,269.61                                                      | 1.09                                                                                  |
| South Carolina       | 114                                 | 13,733,570.92                                                      | 1.14                                                                                  |
| South Dakota         | 3                                   | 315,465.01                                                         | 0.03                                                                                  |
| Tennessee            | 152                                 | 15,967,162.66                                                      | 1.33                                                                                  |
| Texas                | 508                                 | 51,749,567.84                                                      | 4.31                                                                                  |
| Utah                 | 41                                  | 6,173,706.57                                                       | 0.51                                                                                  |
| Vermont              | 6                                   | 813,976.84                                                         | 0.07                                                                                  |
| Washington           | 144                                 | 25,735,490.28                                                      | 2.14                                                                                  |
| Wisconsin            | 213                                 | 27,577,594.31                                                      | 2.30                                                                                  |
| Wyoming              | 11                                  | 1,155,378.03                                                       | 0.10                                                                                  |
| <b>Total</b>         | <b>7,491</b>                        | <b>1,200,000,264.50</b>                                            | <b>100.00</b>                                                                         |

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notable

| TOP 50 PROPERTY ZIP       | PROPERTY C | Number of<br>Mortgage Loans | Principal Balance<br>Outstanding as of<br>the Cutoff Date | % of Aggregate<br>Principal Balance<br>Outstanding as of<br>the Cutoff Date |
|---------------------------|------------|-----------------------------|-----------------------------------------------------------|-----------------------------------------------------------------------------|
| 20744 Fort Washington, MD |            | 10                          | 2,561,295.98                                              | 0.21                                                                        |
| 20747 Forestville, MD     |            | 15                          | 2,540,728.48                                              | 0.21                                                                        |
| 11550 Hempstead, NY       |            | 10                          | 2,407,643.81                                              | 0.20                                                                        |
| 20748 Camp Springs, MD    |            | 12                          | 2,312,506.28                                              | 0.19                                                                        |
| 92336 Fontana, CA         |            | 8                           | 2,278,006.23                                              | 0.19                                                                        |
| 92392 Baldy Mesa, CA      |            | 9                           | 2,138,163.68                                              | 0.18                                                                        |
| 20772 Marlboro, MD        |            | 8                           | 2,094,225.10                                              | 0.17                                                                        |
| 89031 North Las Vegas, NV |            | 9                           | 2,038,821.07                                              | 0.17                                                                        |
| 95206 Stockton, CA        |            | 8                           | 2,034,370.13                                              | 0.17                                                                        |
| 11717 Edgewood, NY        |            | 8                           | 1,979,275.13                                              | 0.16                                                                        |
| 33470 Loxahatchee, FL     |            | 6                           | 1,866,215.23                                              | 0.16                                                                        |
| 34758 Kissimmee, FL       |            | 12                          | 1,816,701.27                                              | 0.15                                                                        |
| 94536 Fremont, CA         |            | 4                           | 1,784,064.05                                              | 0.15                                                                        |
| 34983 Fort Pierce, FL     |            | 11                          | 1,764,473.36                                              | 0.15                                                                        |
| 20746 Suitland, MD        |            | 9                           | 1,736,379.57                                              | 0.14                                                                        |
| 92114 San Diego, CA       |            | 5                           | 1,732,995.71                                              | 0.14                                                                        |
| 21403 Eastport, MD        |            | 6                           | 1,731,348.64                                              | 0.14                                                                        |
| 92530 Lake Elsinore, CA   |            | 6                           | 1,706,701.82                                              | 0.14                                                                        |
| 96706 Ewa Beach, HI       |            | 5                           | 1,664,717.03                                              | 0.14                                                                        |
| 92345 Hesperia, CA        |            | 9                           | 1,592,963.96                                              | 0.13                                                                        |
| 20784 Lanham, MD          |            | 9                           | 1,573,943.41                                              | 0.13                                                                        |
| 21234 Baltimore, MD       |            | 12                          | 1,555,941.59                                              | 0.13                                                                        |
| 30075 Roswell, GA         |            | 4                           | 1,537,020.85                                              | 0.13                                                                        |
| 11385 Flushing, NY        |            | 4                           | 1,489,488.24                                              | 0.12                                                                        |
| 93550 Palmdale, CA        |            | 7                           | 1,485,809.65                                              | 0.12                                                                        |
| 33023 Miramar, FL         |            | 8                           | 1,473,200.18                                              | 0.12                                                                        |
| 91331 Arleta, CA          |            | 5                           | 1,467,492.13                                              | 0.12                                                                        |
| 96720 Hilo, HI            |            | 6                           | 1,467,319.78                                              | 0.12                                                                        |
| 33411 West Palm Beach, FL |            | 6                           | 1,461,590.12                                              | 0.12                                                                        |
| 20607 Accokeek, MD        |            | 4                           | 1,442,271.16                                              | 0.12                                                                        |
| 33027 Miramar, FL         |            | 4                           | 1,440,463.26                                              | 0.12                                                                        |
| 94565 Bay Point, CA       |            | 4                           | 1,400,947.17                                              | 0.12                                                                        |
| 21740 Hagerstown, MD      |            | 10                          | 1,374,535.93                                              | 0.11                                                                        |
| 96707 Kapolei, HI         |            | 4                           | 1,369,331.50                                              | 0.11                                                                        |
| 02860 Pawtucket, RI       |            | 8                           | 1,362,771.85                                              | 0.11                                                                        |
| 90745 Carson, CA          |            | 5                           | 1,362,407.32                                              | 0.11                                                                        |
| 95376 Tracy, CA           |            | 4                           | 1,358,599.00                                              | 0.11                                                                        |
| 07106 Newark, NJ          |            | 9                           | 1,355,526.17                                              | 0.11                                                                        |
| 02895 Woonsocket, RI      |            | 6                           | 1,350,086.89                                              | 0.11                                                                        |
| 93010 Camarillo, CA       |            | 3                           | 1,335,483.10                                              | 0.11                                                                        |
| 33177 Miami, FL           |            | 7                           | 1,322,997.65                                              | 0.11                                                                        |
| 90650 Norwalk, CA         |            | 5                           | 1,320,474.75                                              | 0.11                                                                        |
| 53210 Wawatosa, WI        |            | 10                          | 1,319,301.28                                              | 0.11                                                                        |
| 92595 Wildomar, CA        |            | 6                           | 1,310,373.32                                              | 0.11                                                                        |
| 21158 Westminster, MD     |            | 6                           | 1,309,888.30                                              | 0.11                                                                        |
| 93065 Simi Valley, CA     |            | 3                           | 1,305,814.06                                              | 0.11                                                                        |
| 94533 Fairfield, CA       |            | 4                           | 1,298,556.13                                              | 0.11                                                                        |
| 33312 Dania, FL           |            | 8                           | 1,295,706.99                                              | 0.11                                                                        |
| 90606 Whittier, CA        |            | 3                           | 1,288,077.08                                              | 0.11                                                                        |

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|                  |            |                      |             |
|------------------|------------|----------------------|-------------|
| 92570 Perris, CA | 7          | 1,280,093.80         | 0.11        |
| <b>Total</b>     | <b>351</b> | <b>81,497,109.19</b> | <b>6.79</b> |

| Collateral Type | Number of Mortgage Loans | Principal Balance As Of The Cut-Off Date | Pct of Loans by Principal Balance | Remaining Term to Maturity | Debt To Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|-----------------|--------------------------|------------------------------------------|-----------------------------------|----------------------------|----------------|--------------|------------|--------------|--------------|
| 2/28 LIBOR      | 84                       | \$13,676,781.82                          | 64.07%                            | 359                        | 44.23          | 7.648        | 617        | 79.14        | 97.41        |
| 2/28 LIBOR IO   | 12                       | \$2,311,833.00                           | 10.83%                            | 360                        | 45.98          | 7.697        | 649        | 80.94        | 97.54        |
| 3/27 LIBOR      | 2                        | \$611,222.29                             | 2.86%                             | 358                        | 53.36          | 7.824        | 645        | 81.61        | 88.54        |
| 3/27 LIBOR IO   | 1                        | \$134,400.00                             | 0.63%                             | 360                        | 48.00          | 6.990        | 707        | 80.00        | 100.00       |
| Fixed Rate      | 22                       | \$4,449,074.15                           | 20.84%                            | 359                        | 37.11          | 7.437        | 663        | 72.42        | 91.74        |
| Fixed Rate IO   | 1                        | \$162,720.00                             | 0.76%                             | 360                        | 45.00          | 7.150        | 668        | 80.00        | 100.00       |
| <b>Total</b>    | <b>122</b>               | <b>\$21,346,031.26</b>                   | <b>100.00%</b>                    | <b>359</b>                 | <b>43.23</b>   | <b>7.607</b> | <b>632</b> | <b>78.02</b> | <b>96.02</b> |

| Range of Principal Balance At Origination | Number of Mortgage Loans | Principal Balance As Of The Cut-Off Date | Pct of Loans by Principal Balance | Remaining Term to Maturity | Debt To Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|-------------------------------------------|--------------------------|------------------------------------------|-----------------------------------|----------------------------|----------------|--------------|------------|--------------|--------------|
| 50,000.01- 100,000.00                     | 27                       | \$2,336,747.00                           | 10.94%                            | 359                        | 43.17          | 7.812        | 623        | 77.92        | 97.15        |
| 100,000.01- 150,000.00                    | 34                       | \$4,307,026.00                           | 20.17%                            | 359                        | 42.53          | 7.465        | 621        | 78.09        | 98.66        |
| 150,000.01- 200,000.00                    | 33                       | \$5,659,133.00                           | 26.50%                            | 359                        | 44.25          | 7.394        | 633        | 79.72        | 98.30        |
| 200,000.01- 250,000.00                    | 10                       | \$2,256,700.00                           | 10.57%                            | 359                        | 47.68          | 7.464        | 625        | 80.73        | 91.66        |
| 250,000.01- 300,000.00                    | 3                        | \$772,000.00                             | 3.61%                             | 359                        | 39.67          | 8.298        | 653        | 84.09        | 95.15        |
| 300,000.01- 350,000.00                    | 7                        | \$2,286,302.00                           | 10.70%                            | 359                        | 40.05          | 7.883        | 653        | 73.82        | 93.05        |
| 350,000.01- 400,000.00                    | 2                        | \$764,000.00                             | 3.58%                             | 359                        | 47.50          | 8.744        | 617        | 80.00        | 96.10        |
| 400,000.01- 450,000.00                    | 2                        | \$832,000.00                             | 3.90%                             | 359                        | 44.05          | 6.852        | 647        | 80.00        | 100.00       |
| 450,000.01- 500,000.00                    | 1                        | \$477,920.00                             | 2.24%                             | 359                        | 46.00          | 7.500        | 612        | 80.00        | 99.99        |
| 500,000.01- 550,000.00                    | 2                        | \$1,040,000.00                           | 4.87%                             | 359                        | 51.95          | 7.476        | 648        | 80.95        | 93.46        |
| 600,000.01- 650,000.00                    | 1                        | \$627,000.00                             | 2.94%                             | 358                        | 16.00          | 8.300        | 636        | 49.18        | 76.63        |
| <b>Total</b>                              | <b>122</b>               | <b>\$21,358,828.00</b>                   | <b>100.00%</b>                    | <b>359</b>                 | <b>43.22</b>   | <b>7.607</b> | <b>632</b> | <b>78.02</b> | <b>96.02</b> |

| Range Of Principal Balance as of Cut-Off Date | Number of Mortgage Loans | Principal Balance As Of The Cut-Off Date | Pct of Loans by Principal Balance | Remaining Term to Maturity | Debt To Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|-----------------------------------------------|--------------------------|------------------------------------------|-----------------------------------|----------------------------|----------------|--------------|------------|--------------|--------------|
| 50,000.01- 100,000.00                         | 27                       | \$2,335,474.52                           | 10.94%                            | 359                        | 43.17          | 7.812        | 623        | 77.92        | 97.15        |
| 100,000.01- 150,000.00                        | 34                       | \$4,304,837.32                           | 20.17%                            | 359                        | 42.53          | 7.465        | 621        | 78.09        | 98.66        |
| 150,000.01- 200,000.00                        | 33                       | \$5,656,476.03                           | 26.50%                            | 359                        | 44.25          | 7.394        | 633        | 79.72        | 98.30        |
| 200,000.01- 250,000.00                        | 10                       | \$2,255,312.24                           | 10.57%                            | 359                        | 47.68          | 7.465        | 625        | 80.73        | 91.67        |
| 250,000.01- 300,000.00                        | 3                        | \$771,638.10                             | 3.61%                             | 359                        | 39.67          | 8.299        | 653        | 84.09        | 95.15        |
| 300,000.01- 350,000.00                        | 7                        | \$2,284,669.59                           | 10.70%                            | 359                        | 40.05          | 7.883        | 653        | 73.82        | 93.05        |
| 350,000.01- 400,000.00                        | 2                        | \$763,720.67                             | 3.58%                             | 359                        | 47.50          | 8.744        | 617        | 80.00        | 96.10        |
| 400,000.01- 450,000.00                        | 2                        | \$831,297.38                             | 3.89%                             | 359                        | 44.05          | 6.852        | 647        | 80.00        | 100.00       |
| 450,000.01- 500,000.00                        | 1                        | \$477,565.31                             | 2.24%                             | 359                        | 46.00          | 7.500        | 612        | 80.00        | 99.99        |
| 500,000.01- 550,000.00                        | 2                        | \$1,038,834.34                           | 4.87%                             | 359                        | 51.95          | 7.476        | 648        | 80.94        | 93.46        |
| 600,000.01- 650,000.00                        | 1                        | \$626,205.76                             | 2.93%                             | 358                        | 16.00          | 8.300        | 636        | 49.18        | 76.63        |
| <b>Total</b>                                  | <b>122</b>               | <b>\$21,346,031.26</b>                   | <b>100.00%</b>                    | <b>359</b>                 | <b>43.23</b>   | <b>7.607</b> | <b>632</b> | <b>78.02</b> | <b>96.02</b> |

| Range Of Months Remaining | Number of Mortgage Loans | Principal Balance As Of The Cut-Off Date | Pct of Loans by Principal Balance | Remaining Term to Maturity | Debt To Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|---------------------------|--------------------------|------------------------------------------|-----------------------------------|----------------------------|----------------|--------------|------------|--------------|--------------|
| 301- 360                  | 122                      | \$21,346,031.26                          | 100.00%                           | 359                        | 43.23          | 7.607        | 632        | 78.02        | 96.02        |
| <b>Total</b>              | <b>122</b>               | <b>\$21,346,031.26</b>                   | <b>100.00%</b>                    | <b>359</b>                 | <b>43.23</b>   | <b>7.607</b> | <b>632</b> | <b>78.02</b> | <b>96.02</b> |

| Range Of Current Mortgage Rates | Number of Mortgage Loans | Principal Balance As Of The Cut-Off Date | Pct of Loans by Principal Balance | Remaining Term to Maturity | Debt To Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|---------------------------------|--------------------------|------------------------------------------|-----------------------------------|----------------------------|----------------|--------------|------------|--------------|--------------|
| 5.500- 5.999                    | 1                        | \$155,844.40                             | 0.73%                             | 359                        | 37.00          | 5.990        | 636        | 80.00        | 100.00       |
| 6.000- 6.499                    | 8                        | \$1,265,803.38                           | 5.93%                             | 359                        | 43.73          | 6.240        | 679        | 79.48        | 96.86        |
| 6.500- 6.999                    | 29                       | \$4,925,406.12                           | 23.07%                            | 359                        | 41.63          | 6.774        | 647        | 78.69        | 96.57        |
| 7.000- 7.499                    | 30                       | \$5,255,201.66                           | 24.62%                            | 359                        | 45.12          | 7.234        | 640        | 79.12        | 98.10        |
| 7.500- 7.999                    | 27                       | \$4,592,427.80                           | 21.51%                            | 359                        | 44.33          | 7.649        | 621        | 80.86        | 99.12        |
| 8.000- 8.499                    | 6                        | \$1,278,963.99                           | 5.99%                             | 359                        | 31.99          | 8.294        | 628        | 66.28        | 86.61        |
| 8.500- 8.999                    | 7                        | \$1,687,469.14                           | 7.91%                             | 359                        | 48.36          | 8.678        | 599        | 76.62        | 92.12        |
| 9.000- 9.499                    | 5                        | \$738,049.14                             | 3.46%                             | 359                        | 39.44          | 9.239        | 622        | 80.24        | 93.60        |
| 9.500- 9.999                    | 4                        | \$686,896.36                             | 3.22%                             | 360                        | 45.63          | 9.940        | 588        | 71.93        | 92.59        |
| 10.000- 10.499                  | 2                        | \$322,868.35                             | 1.51%                             | 359                        | 46.63          | 10.383       | 618        | 74.82        | 87.84        |
| 10.500- 10.999                  | 2                        | \$271,152.82                             | 1.27%                             | 360                        | 49.65          | 10.550       | 570        | 80.52        | 87.73        |
| 11.500- 11.999                  | 1                        | \$165,948.10                             | 0.78%                             | 359                        | 26.00          | 11.600       | 547        | 53.55        | 84.97        |
| <b>Total</b>                    | <b>122</b>               | <b>\$21,346,031.26</b>                   | <b>100.00%</b>                    | <b>359</b>                 | <b>43.23</b>   | <b>7.607</b> | <b>632</b> | <b>78.02</b> | <b>96.02</b> |

| Range Of Original Loan-to-Value Ratio | Number of<br>Mortgage<br>Loans | Principal Balance As<br>Of The Cut-Off Date | Pct of Loans<br>by Principal<br>Balance | Remaining<br>Term to<br>Maturity | Debt To<br>Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|---------------------------------------|--------------------------------|---------------------------------------------|-----------------------------------------|----------------------------------|-------------------|--------------|------------|--------------|--------------|
| 45.01- 50.00                          | 3                              | \$834,178.14                                | 3.91%                                   | 358                              | 21.22             | 8.658        | 614        | 49.13        | 78.43        |
| 50.01- 55.00                          | 1                              | \$165,948.10                                | 0.78%                                   | 359                              | 26.00             | 11.600       | 547        | 53.55        | 84.97        |
| 55.01- 60.00                          | 4                              | \$739,535.50                                | 3.46%                                   | 359                              | 38.46             | 8.176        | 587        | 57.87        | 68.88        |
| 60.01- 65.00                          | 2                              | \$394,196.85                                | 1.85%                                   | 359                              | 37.79             | 7.329        | 693        | 63.12        | 94.56        |
| 65.01- 70.00                          | 2                              | \$300,776.04                                | 1.41%                                   | 359                              | 45.79             | 7.875        | 671        | 68.41        | 85.39        |
| 70.01- 75.00                          | 2                              | \$398,195.10                                | 1.87%                                   | 360                              | 48.41             | 8.428        | 566        | 75.00        | 92.00        |
| 75.01- 80.00                          | 93                             | \$15,145,323.40                             | 70.95%                                  | 359                              | 44.28             | 7.367        | 635        | 79.87        | 99.19        |
| 80.01- 85.00                          | 7                              | \$1,765,489.23                              | 8.27%                                   | 359                              | 45.60             | 8.095        | 629        | 82.57        | 92.59        |
| 85.01- 90.00                          | 8                              | \$1,602,388.90                              | 7.51%                                   | 359                              | 45.65             | 7.921        | 640        | 88.59        | 96.02        |
| <b>Total</b>                          | <b>122</b>                     | <b>\$21,346,031.26</b>                      | <b>100.00%</b>                          | <b>359</b>                       | <b>43.23</b>      | <b>7.607</b> | <b>632</b> | <b>78.02</b> | <b>96.02</b> |

| Range of FICO Scores | Number of<br>Mortgage<br>Loans | Principal Balance As<br>Of The Cut-Off Date | Pct of Loans<br>by Principal<br>Balance | Remaining<br>Term to<br>Maturity | Debt To<br>Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|----------------------|--------------------------------|---------------------------------------------|-----------------------------------------|----------------------------------|-------------------|--------------|------------|--------------|--------------|
| 500-519              | 2                              | \$190,152.82                                | 0.89%                                   | 359                              | 52.63             | 10.343       | 506        | 65.41        | 76.73        |
| 520-539              | 1                              | \$238,656.81                                | 1.12%                                   | 359                              | 54.00             | 8.550        | 527        | 60.00        | 68.86        |
| 540-559              | 7                              | \$753,043.62                                | 3.53%                                   | 359                              | 38.98             | 9.987        | 551        | 61.44        | 87.65        |
| 560-579              | 2                              | \$569,250.00                                | 2.67%                                   | 360                              | 46.23             | 8.727        | 571        | 78.37        | 90.77        |
| 580-599              | 3                              | \$472,310.31                                | 2.21%                                   | 359                              | 47.30             | 7.323        | 594        | 81.27        | 90.53        |
| 600-619              | 32                             | \$5,606,376.69                              | 26.26%                                  | 359                              | 44.86             | 7.577        | 610        | 80.19        | 99.59        |
| 620-639              | 33                             | \$5,919,377.76                              | 27.73%                                  | 359                              | 41.42             | 7.727        | 630        | 77.54        | 96.47        |
| 640-659              | 21                             | \$3,117,484.77                              | 14.60%                                  | 359                              | 44.16             | 7.336        | 650        | 81.61        | 97.59        |
| 660-679              | 13                             | \$2,834,367.32                              | 13.28%                                  | 359                              | 42.14             | 7.101        | 667        | 77.69        | 93.06        |
| 680-699              | 2                              | \$331,050.22                                | 1.55%                                   | 358                              | 44.79             | 6.119        | 682        | 86.84        | 99.40        |
| 700-719              | 3                              | \$561,373.02                                | 2.63%                                   | 359                              | 39.13             | 7.264        | 708        | 70.14        | 97.09        |
| 720-739              | 2                              | \$571,764.70                                | 2.68%                                   | 360                              | 41.60             | 6.996        | 723        | 80.00        | 100.00       |
| 780-799              | 1                              | \$180,823.22                                | 0.85%                                   | 359                              | 41.00             | 6.100        | 780        | 68.30        | 90.01        |
| <b>Total</b>         | <b>122</b>                     | <b>\$21,346,031.26</b>                      | <b>100.00%</b>                          | <b>359</b>                       | <b>43.23</b>      | <b>7.607</b> | <b>632</b> | <b>78.02</b> | <b>96.02</b> |

| Range Of Debt To Income Ratios | Number of<br>Mortgage<br>Loans | Principal Balance As<br>Of The Cut-Off Date | Pct of Loans<br>by Principal<br>Balance | Remaining<br>Term to<br>Maturity | Debt To<br>Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|--------------------------------|--------------------------------|---------------------------------------------|-----------------------------------------|----------------------------------|-------------------|--------------|------------|--------------|--------------|
| 00.00- 20.00                   | 2                              | \$706,138.22                                | 3.31%                                   | 358                              | 16.00             | 8.136        | 636        | 52.67        | 79.27        |
| 20.01- 25.00                   | 1                              | \$320,224.05                                | 1.50%                                   | 359                              | 22.00             | 6.750        | 662        | 56.73        | 64.69        |
| 25.01- 30.00                   | 3                              | \$434,217.59                                | 2.03%                                   | 359                              | 26.91             | 8.903        | 612        | 69.89        | 94.26        |
| 30.01- 35.00                   | 8                              | \$1,175,553.68                              | 5.51%                                   | 359                              | 33.64             | 8.134        | 635        | 80.54        | 95.98        |
| 35.01- 40.00                   | 19                             | \$3,198,995.72                              | 14.99%                                  | 359                              | 38.37             | 6.999        | 654        | 77.10        | 99.39        |
| 40.01- 45.00                   | 33                             | \$4,932,173.02                              | 23.11%                                  | 359                              | 43.34             | 7.531        | 629        | 79.21        | 97.40        |
| 45.01- 50.00                   | 52                             | \$9,638,697.06                              | 45.15%                                  | 359                              | 48.31             | 7.648        | 629        | 80.82        | 98.10        |
| 50.01- 55.00                   | 4                              | \$940,031.92                                | 4.40%                                   | 359                              | 54.27             | 8.287        | 596        | 73.01        | 80.16        |
| <b>Total</b>                   | <b>122</b>                     | <b>\$21,346,031.26</b>                      | <b>100.00%</b>                          | <b>359</b>                       | <b>43.23</b>      | <b>7.607</b> | <b>632</b> | <b>78.02</b> | <b>96.02</b> |

| STATE          | Number of<br>Mortgage<br>Loans | Principal Balance As<br>Of The Cut-Off Date | Pct of Loans<br>by Principal<br>Balance | Remaining<br>Term to<br>Maturity | Debt To<br>Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|----------------|--------------------------------|---------------------------------------------|-----------------------------------------|----------------------------------|-------------------|--------------|------------|--------------|--------------|
| Alabama        | 4                              | \$793,223.91                                | 3.72%                                   | 359                              | 46.81             | 7.229        | 634        | 82.85        | 99.75        |
| Arizona        | 4                              | \$518,132.81                                | 2.43%                                   | 359                              | 44.20             | 7.114        | 611        | 80.75        | 99.06        |
| California     | 8                              | \$2,815,518.25                              | 13.19%                                  | 359                              | 46.82             | 7.384        | 631        | 78.82        | 94.95        |
| Colorado       | 2                              | \$312,000.00                                | 1.46%                                   | 360                              | 44.94             | 9.416        | 615        | 84.85        | 97.63        |
| Connecticut    | 4                              | \$642,782.08                                | 3.01%                                   | 360                              | 46.93             | 7.055        | 658        | 79.89        | 97.54        |
| Delaware       | 3                              | \$428,726.07                                | 2.01%                                   | 359                              | 39.65             | 7.102        | 623        | 74.60        | 92.32        |
| Florida        | 10                             | \$1,411,410.15                              | 6.61%                                   | 359                              | 47.31             | 7.734        | 631        | 80.31        | 96.99        |
| Georgia        | 11                             | \$1,623,457.70                              | 7.61%                                   | 359                              | 44.98             | 7.886        | 635        | 77.45        | 99.96        |
| Illinois       | 7                              | \$1,192,677.24                              | 5.59%                                   | 359                              | 43.68             | 9.882        | 600        | 73.77        | 89.95        |
| Indiana        | 1                              | \$128,386.54                                | 0.60%                                   | 359                              | 28.00             | 7.600        | 635        | 80.00        | 100.00       |
| Iowa           | 1                              | \$80,000.00                                 | 0.37%                                   | 360                              | 43.00             | 7.850        | 627        | 80.00        | 100.00       |
| Kansas         | 1                              | \$81,600.00                                 | 0.38%                                   | 360                              | 50.00             | 8.350        | 635        | 80.00        | 100.00       |
| Louisiana      | 2                              | \$227,313.61                                | 1.06%                                   | 360                              | 39.17             | 6.853        | 633        | 80.00        | 100.00       |
| Maine          | 1                              | \$166,894.58                                | 0.78%                                   | 359                              | 50.00             | 8.300        | 614        | 83.50        | 86.56        |
| Maryland       | 1                              | \$159,870.13                                | 0.75%                                   | 359                              | 48.00             | 7.050        | 603        | 80.00        | 100.00       |
| Massachusetts  | 3                              | \$394,909.62                                | 1.85%                                   | 359                              | 35.37             | 6.690        | 623        | 80.00        | 100.00       |
| Michigan       | 8                              | \$1,490,723.46                              | 6.98%                                   | 360                              | 42.20             | 7.882        | 620        | 79.32        | 95.40        |
| Minnesota      | 6                              | \$1,069,799.39                              | 5.01%                                   | 359                              | 47.33             | 7.200        | 626        | 80.33        | 96.07        |
| Mississippi    | 1                              | \$95,935.45                                 | 0.45%                                   | 359                              | 48.00             | 7.990        | 650        | 80.00        | 100.00       |
| Missouri       | 2                              | \$276,221.50                                | 1.29%                                   | 360                              | 39.13             | 6.571        | 661        | 80.00        | 100.00       |
| New Jersey     | 4                              | \$763,868.07                                | 3.58%                                   | 360                              | 43.09             | 7.708        | 602        | 80.87        | 96.97        |
| New York       | 4                              | \$1,740,011.68                              | 8.15%                                   | 359                              | 32.96             | 7.705        | 658        | 65.72        | 90.65        |
| Oklahoma       | 1                              | \$338,205.30                                | 1.58%                                   | 359                              | 50.00             | 8.750        | 639        | 80.00        | 100.00       |
| Oregon         | 7                              | \$794,277.72                                | 3.72%                                   | 359                              | 43.35             | 7.206        | 625        | 80.00        | 100.00       |
| Pennsylvania   | 5                              | \$799,457.90                                | 3.75%                                   | 359                              | 34.28             | 7.369        | 632        | 70.68        | 84.80        |
| Rhode Island   | 4                              | \$722,804.38                                | 3.39%                                   | 359                              | 47.46             | 6.981        | 624        | 82.33        | 98.44        |
| South Carolina | 1                              | \$79,932.46                                 | 0.37%                                   | 359                              | 16.00             | 6.850        | 633        | 80.00        | 100.00       |
| Tennessee      | 1                              | \$139,520.00                                | 0.65%                                   | 360                              | 50.00             | 6.900        | 614        | 80.00        | 100.00       |
| Texas          | 8                              | \$1,017,571.44                              | 4.77%                                   | 359                              | 42.28             | 7.237        | 649        | 80.00        | 99.45        |
| Washington     | 1                              | \$155,000.00                                | 0.73%                                   | 360                              | 48.00             | 7.700        | 599        | 88.57        | 98.29        |
| Wisconsin      | 5                              | \$747,529.88                                | 3.50%                                   | 359                              | 41.36             | 7.031        | 680        | 78.73        | 97.26        |
| Wyoming        | 1                              | \$138,269.94                                | 0.65%                                   | 359                              | 42.00             | 6.300        | 656        | 80.00        | 100.00       |
| <b>Total</b>   | <b>122</b>                     | <b>\$21,346,031.26</b>                      | <b>100.00%</b>                          | <b>359</b>                       | <b>43.23</b>      | <b>7.607</b> | <b>632</b> | <b>78.02</b> | <b>96.02</b> |

| Occupation Status  | Number of<br>Mortgage<br>Loans | Principal Balance As<br>Of The Cut-Off Date | Pct of Loans<br>by Principal<br>Balance | Remaining<br>Term to<br>Maturity | Debt To<br>Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|--------------------|--------------------------------|---------------------------------------------|-----------------------------------------|----------------------------------|-------------------|--------------|------------|--------------|--------------|
| Non-Owner Occupied | 2                              | \$677,170.39                                | 3.17%                                   | 358                              | 47.89             | 8.429        | 634        | 74.97        | 86.29        |
| Owner Occupied     | 120                            | \$20,668,860.87                             | 96.83%                                  | 359                              | 43.07             | 7.580        | 632        | 78.12        | 96.34        |
| <b>Total</b>       | <b>122</b>                     | <b>\$21,346,031.26</b>                      | <b>100.00%</b>                          | <b>359</b>                       | <b>43.23</b>      | <b>7.607</b> | <b>632</b> | <b>78.02</b> | <b>96.02</b> |

| Income Documentation | Number of<br>Mortgage<br>Loans | Principal Balance As<br>Of The Cut-Off Date | Pct of Loans<br>by Principal<br>Balance | Remaining<br>Term to<br>Maturity | Debt To<br>Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|----------------------|--------------------------------|---------------------------------------------|-----------------------------------------|----------------------------------|-------------------|--------------|------------|--------------|--------------|
| Full                 | 90                             | \$15,081,719.73                             | 70.65%                                  | 359                              | 42.89             | 7.403        | 631        | 78.28        | 95.39        |
| Limited              | 24                             | \$4,532,244.16                              | 21.23%                                  | 359                              | 45.02             | 7.879        | 623        | 78.35        | 98.65        |
| Stated               | 8                              | \$1,732,067.37                              | 8.11%                                   | 359                              | 41.48             | 8.663        | 665        | 74.88        | 94.67        |
| <b>Total</b>         | <b>122</b>                     | <b>\$21,346,031.26</b>                      | <b>100.00%</b>                          | <b>359</b>                       | <b>43.23</b>      | <b>7.607</b> | <b>632</b> | <b>78.02</b> | <b>96.02</b> |

| Purpose             | Number of<br>Mortgage<br>Loans | Principal Balance As<br>Of The Cut-Off Date | Pct of Loans<br>by Principal<br>Balance | Remaining<br>Term to<br>Maturity | Debt To<br>Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|---------------------|--------------------------------|---------------------------------------------|-----------------------------------------|----------------------------------|-------------------|--------------|------------|--------------|--------------|
| Cash Out Refinance  | 32                             | \$6,795,808.56                              | 31.84%                                  | 359                              | 41.52             | 8.155        | 621        | 74.19        | 87.93        |
| Purchase            | 86                             | \$13,815,979.31                             | 64.72%                                  | 359                              | 44.10             | 7.290        | 636        | 80.00        | 100.00       |
| Rate/Term Refinance | 4                              | \$734,243.39                                | 3.44%                                   | 359                              | 42.61             | 8.498        | 655        | 76.11        | 96.14        |
| <b>Total</b>        | <b>122</b>                     | <b>\$21,346,031.26</b>                      | <b>100.00%</b>                          | <b>359</b>                       | <b>43.23</b>      | <b>7.607</b> | <b>632</b> | <b>78.02</b> | <b>96.02</b> |

| Risk Category | Number of Mortgage Loans | Principal Balance As Of The Cut-Off Date | Pct of Loans by Principal Balance | Remaining Term to Maturity | Debt To Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|---------------|--------------------------|------------------------------------------|-----------------------------------|----------------------------|----------------|--------------|------------|--------------|--------------|
| 8A            | 4                        | \$847,320.33                             | 3.97%                             | 359                        | 40.62          | 6.883        | 734        | 77.50        | 97.87        |
| 7A            | 4                        | \$797,690.83                             | 3.74%                             | 359                        | 42.08          | 6.737        | 696        | 75.90        | 97.70        |
| 6A            | 12                       | \$2,514,143.27                           | 11.78%                            | 359                        | 44.70          | 7.146        | 668        | 80.36        | 96.67        |
| 5A            | 20                       | \$2,884,650.89                           | 13.51%                            | 359                        | 44.17          | 7.306        | 651        | 81.10        | 98.22        |
| 4A            | 30                       | \$4,761,972.00                           | 22.31%                            | 359                        | 44.14          | 7.389        | 630        | 80.67        | 99.47        |
| 3A            | 32                       | \$5,606,376.69                           | 26.26%                            | 359                        | 44.86          | 7.577        | 610        | 80.19        | 99.59        |
| 2A            | 10                       | \$2,283,218.45                           | 10.70%                            | 359                        | 37.95          | 8.536        | 612        | 73.39        | 87.60        |
| A             | 1                        | \$100,000.00                             | 0.47%                             | 360                        | 45.00          | 9.990        | 559        | 80.00        | 97.86        |
| B             | 2                        | \$486,172.15                             | 2.28%                             | 359                        | 23.37          | 8.405        | 623        | 55.64        | 71.61        |
| C             | 4                        | \$747,135.65                             | 3.50%                             | 359                        | 49.29          | 8.938        | 544        | 66.56        | 78.24        |
| D             | 3                        | \$317,351.00                             | 1.49%                             | 359                        | 43.62          | 10.115       | 538        | 53.92        | 86.34        |
| <b>Total</b>  | <b>122</b>               | <b>\$21,346,031.26</b>                   | <b>100.00%</b>                    | <b>359</b>                 | <b>43.23</b>   | <b>7.607</b> | <b>632</b> | <b>78.02</b> | <b>96.02</b> |

| Property Type          | Number of Mortgage Loans | Principal Balance As Of The Cut-Off Date | Pct of Loans by Principal Balance | Remaining Term to Maturity | Debt To Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|------------------------|--------------------------|------------------------------------------|-----------------------------------|----------------------------|----------------|--------------|------------|--------------|--------------|
| Condominium            | 6                        | \$1,070,121.22                           | 5.01%                             | 359                        | 48.93          | 7.109        | 665        | 80.92        | 93.65        |
| Manufactured Housing   | 1                        | \$80,945.10                              | 0.38%                             | 359                        | 50.00          | 7.950        | 553        | 75.00        | 96.99        |
| PUD Attached           | 1                        | \$527,612.05                             | 2.47%                             | 359                        | 49.00          | 7.550        | 635        | 80.00        | 100.00       |
| PUD Detached           | 2                        | \$342,124.36                             | 1.60%                             | 359                        | 46.39          | 7.107        | 645        | 80.00        | 100.00       |
| Single Family Detached | 110                      | \$18,907,280.43                          | 88.58%                            | 359                        | 42.80          | 7.591        | 632        | 77.93        | 96.14        |
| Two-Four Family        | 2                        | \$417,948.10                             | 1.96%                             | 360                        | 36.85          | 10.002       | 563        | 71.08        | 88.50        |
| <b>Total</b>           | <b>122</b>               | <b>\$21,346,031.26</b>                   | <b>100.00%</b>                    | <b>359</b>                 | <b>43.23</b>   | <b>7.607</b> | <b>632</b> | <b>78.02</b> | <b>96.02</b> |

| Prepayment Charge Term At Origination | Number of Mortgage Loans | Principal Balance As Of The Cut-Off Date | Pct of Loans by Principal Balance | Remaining Term to Maturity | Debt To Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|---------------------------------------|--------------------------|------------------------------------------|-----------------------------------|----------------------------|----------------|--------------|------------|--------------|--------------|
| 0                                     | 97                       | \$16,195,066.81                          | 75.87%                            | 359                        | 44.31          | 7.583        | 633        | 79.61        | 98.55        |
| 12                                    | 3                        | \$1,159,777.92                           | 5.43%                             | 358                        | 27.74          | 7.756        | 656        | 60.04        | 85.00        |
| 36                                    | 22                       | \$3,991,186.53                           | 18.70%                            | 359                        | 43.34          | 7.659        | 622        | 76.77        | 88.97        |
| <b>Total</b>                          | <b>122</b>               | <b>\$21,346,031.26</b>                   | <b>100.00%</b>                    | <b>359</b>                 | <b>43.23</b>   | <b>7.607</b> | <b>632</b> | <b>78.02</b> | <b>96.02</b> |

| Conforming Balance | Number of Mortgage Loans | Principal Balance As Of The Cut-Off Date | Pct of Loans by Principal Balance | Remaining Term to Maturity | Debt To Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|--------------------|--------------------------|------------------------------------------|-----------------------------------|----------------------------|----------------|--------------|------------|--------------|--------------|
| Conforming         | 114                      | \$17,608,407.80                          | 82.49%                            | 359                        | 43.38          | 7.579        | 631        | 78.64        | 96.57        |
| Non-Conforming     | 8                        | \$3,737,623.46                           | 17.51%                            | 359                        | 42.50          | 7.738        | 635        | 75.10        | 93.47        |
| <b>Total</b>       | <b>122</b>               | <b>\$21,346,031.26</b>                   | <b>100.00%</b>                    | <b>359</b>                 | <b>43.23</b>   | <b>7.607</b> | <b>632</b> | <b>78.02</b> | <b>96.02</b> |

| Range Of Maximum Mortgage Rates | Number of Mortgage Loans | Principal Balance As Of The Cut-Off Date | Pct of Loans by Principal Balance | Remaining Term to Maturity | Debt To Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|---------------------------------|--------------------------|------------------------------------------|-----------------------------------|----------------------------|----------------|--------------|------------|--------------|--------------|
| 11.500- 11.999                  | 1                        | \$155,844.40                             | 0.93%                             | 359                        | 37.00          | 5.990        | 636        | 80.00        | 100.00       |
| 12.000- 12.499                  | 5                        | \$753,929.94                             | 4.51%                             | 360                        | 43.92          | 6.327        | 654        | 78.93        | 97.39        |
| 12.500- 12.999                  | 25                       | \$3,728,953.76                           | 22.28%                            | 359                        | 43.82          | 6.807        | 637        | 80.15        | 98.57        |
| 13.000- 13.499                  | 24                       | \$4,218,246.14                           | 25.21%                            | 359                        | 46.03          | 7.236        | 631        | 80.23        | 98.39        |
| 13.500- 13.999                  | 22                       | \$4,060,329.38                           | 24.26%                            | 359                        | 45.01          | 7.646        | 618        | 81.25        | 99.13        |
| 14.000- 14.499                  | 4                        | \$485,863.65                             | 2.90%                             | 359                        | 46.42          | 8.284        | 622        | 82.40        | 99.50        |
| 14.500- 14.999                  | 6                        | \$1,349,263.84                           | 8.06%                             | 359                        | 47.95          | 8.659        | 589        | 75.78        | 90.14        |
| 15.000- 15.499                  | 4                        | \$654,893.19                             | 3.91%                             | 359                        | 39.74          | 9.250        | 623        | 80.27        | 92.79        |
| 15.500- 15.999                  | 4                        | \$686,896.36                             | 4.10%                             | 360                        | 45.63          | 9.940        | 588        | 71.93        | 92.59        |
| 16.000- 16.499                  | 2                        | \$322,868.35                             | 1.93%                             | 359                        | 46.63          | 10.383       | 618        | 74.82        | 87.84        |
| 16.500- 16.999                  | 1                        | \$151,200.00                             | 0.90%                             | 360                        | 47.00          | 10.550       | 620        | 90.00        | 95.12        |
| 17.500- 17.999                  | 1                        | \$165,948.10                             | 0.99%                             | 359                        | 26.00          | 11.600       | 547        | 53.55        | 84.97        |
| <b>Total</b>                    | <b>99</b>                | <b>\$16,734,237.11</b>                   | <b>100.00%</b>                    | <b>359</b>                 | <b>44.84</b>   | <b>7.656</b> | <b>623</b> | <b>79.49</b> | <b>97.12</b> |

| Range Of Minimum Mortgage Rates | Number of<br>Mortgage<br>Loans | Principal Balance As<br>Of The Cut-Off Date | Pct of Loans<br>by Principal<br>Balance | Remaining<br>Term to<br>Maturity | Debt To<br>Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|---------------------------------|--------------------------------|---------------------------------------------|-----------------------------------------|----------------------------------|-------------------|--------------|------------|--------------|--------------|
| 5.500- 5.999                    | 1                              | \$155,844.40                                | 0.93%                                   | 359                              | 37.00             | 5.990        | 636        | 80.00        | 100.00       |
| 6.000- 6.499                    | 5                              | \$753,929.94                                | 4.51%                                   | 360                              | 43.92             | 6.327        | 654        | 78.93        | 97.39        |
| 6.500- 6.999                    | 25                             | \$3,728,953.76                              | 22.28%                                  | 359                              | 43.82             | 6.807        | 637        | 80.15        | 98.57        |
| 7.000- 7.499                    | 24                             | \$4,218,246.14                              | 25.21%                                  | 359                              | 46.03             | 7.236        | 631        | 80.23        | 98.39        |
| 7.500- 7.999                    | 22                             | \$4,060,329.38                              | 24.26%                                  | 359                              | 45.01             | 7.646        | 618        | 81.25        | 99.13        |
| 8.000- 8.499                    | 4                              | \$485,863.65                                | 2.90%                                   | 359                              | 46.42             | 8.284        | 622        | 82.40        | 99.50        |
| 8.500- 8.999                    | 6                              | \$1,349,263.84                              | 8.06%                                   | 359                              | 47.95             | 8.659        | 589        | 75.78        | 90.14        |
| 9.000- 9.499                    | 4                              | \$654,893.19                                | 3.91%                                   | 359                              | 39.74             | 9.250        | 623        | 80.27        | 92.79        |
| 9.500- 9.999                    | 4                              | \$686,896.36                                | 4.10%                                   | 360                              | 45.63             | 9.940        | 588        | 71.93        | 92.59        |
| 10.000- 10.499                  | 2                              | \$322,868.35                                | 1.93%                                   | 359                              | 46.63             | 10.383       | 618        | 74.82        | 87.84        |
| 10.500- 10.999                  | 1                              | \$151,200.00                                | 0.90%                                   | 360                              | 47.00             | 10.550       | 620        | 90.00        | 95.12        |
| 11.500- 11.999                  | 1                              | \$165,948.10                                | 0.99%                                   | 359                              | 26.00             | 11.600       | 547        | 53.55        | 84.97        |
| <b>Total</b>                    | <b>99</b>                      | <b>\$16,734,237.11</b>                      | <b>100.00%</b>                          | <b>359</b>                       | <b>44.84</b>      | <b>7.656</b> | <b>623</b> | <b>79.49</b> | <b>97.12</b> |

| Range Of Gross Margin | Number of<br>Mortgage<br>Loans | Principal Balance As<br>Of The Cut-Off Date | Pct of Loans<br>by Principal<br>Balance | Remaining<br>Term to<br>Maturity | Debt To<br>Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|-----------------------|--------------------------------|---------------------------------------------|-----------------------------------------|----------------------------------|-------------------|--------------|------------|--------------|--------------|
| 3.750- 3.999          | 1                              | \$155,844.40                                | 0.93%                                   | 359                              | 37.00             | 5.990        | 636        | 80.00        | 100.00       |
| 4.250- 4.499          | 6                              | \$1,072,724.42                              | 6.41%                                   | 359                              | 42.64             | 9.807        | 611        | 74.35        | 91.24        |
| 4.750- 4.999          | 1                              | \$304,000.00                                | 1.82%                                   | 360                              | 43.00             | 7.300        | 721        | 80.00        | 100.00       |
| 5.000- 5.249          | 1                              | \$134,400.00                                | 0.80%                                   | 360                              | 48.00             | 6.990        | 707        | 80.00        | 100.00       |
| 5.250- 5.499          | 9                              | \$1,754,638.96                              | 10.49%                                  | 359                              | 45.59             | 7.256        | 662        | 80.56        | 96.13        |
| 5.500- 5.749          | 15                             | \$2,270,166.69                              | 13.57%                                  | 360                              | 44.76             | 7.110        | 648        | 81.39        | 98.50        |
| 5.750- 5.999          | 26                             | \$3,988,011.74                              | 23.83%                                  | 359                              | 44.46             | 7.297        | 628        | 81.05        | 99.43        |
| 6.000- 6.249          | 34                             | \$6,120,371.71                              | 36.57%                                  | 359                              | 45.16             | 7.689        | 607        | 80.55        | 98.29        |
| 6.250- 6.499          | 1                              | \$100,000.00                                | 0.60%                                   | 360                              | 45.00             | 9.990        | 559        | 80.00        | 97.86        |
| 6.500- 6.749          | 1                              | \$317,250.00                                | 1.90%                                   | 360                              | 48.00             | 8.550        | 569        | 75.00        | 90.73        |
| 6.750- 6.999          | 4                              | \$516,829.19                                | 3.09%                                   | 359                              | 46.86             | 9.223        | 533        | 55.57        | 75.58        |
| <b>Total</b>          | <b>99</b>                      | <b>\$16,734,237.11</b>                      | <b>100.00%</b>                          | <b>359</b>                       | <b>44.84</b>      | <b>7.656</b> | <b>623</b> | <b>79.49</b> | <b>97.12</b> |

| Next Adjustment Date | Number of<br>Mortgage<br>Loans | Principal Balance As<br>Of The Cut-Off Date | Pct of Loans<br>by Principal<br>Balance | Remaining<br>Term to<br>Maturity | Debt To<br>Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|----------------------|--------------------------------|---------------------------------------------|-----------------------------------------|----------------------------------|-------------------|--------------|------------|--------------|--------------|
| April-07             | 2                              | \$312,552.40                                | 1.87%                                   | 358                              | 47.88             | 7.540        | 585        | 76.45        | 84.75        |
| May-07               | 55                             | \$9,168,435.42                              | 54.79%                                  | 359                              | 43.61             | 7.673        | 619        | 78.90        | 97.46        |
| June-07              | 39                             | \$6,507,627.00                              | 38.89%                                  | 360                              | 45.54             | 7.636        | 628        | 80.25        | 97.99        |
| April-08             | 1                              | \$511,222.29                                | 3.05%                                   | 358                              | 55.00             | 7.400        | 662        | 81.92        | 86.71        |
| June-08              | 2                              | \$234,400.00                                | 1.40%                                   | 360                              | 46.72             | 8.270        | 644        | 80.00        | 99.09        |
| <b>Total</b>         | <b>99</b>                      | <b>\$16,734,237.11</b>                      | <b>100.00%</b>                          | <b>359</b>                       | <b>44.84</b>      | <b>7.656</b> | <b>623</b> | <b>79.49</b> | <b>97.12</b> |

| Initial Periodic Cap | Number of<br>Mortgage<br>Loans | Principal Balance As<br>Of The Cut-Off Date | Pct of Loans<br>by Principal<br>Balance | Remaining<br>Term to<br>Maturity | Debt To<br>Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|----------------------|--------------------------------|---------------------------------------------|-----------------------------------------|----------------------------------|-------------------|--------------|------------|--------------|--------------|
| 2.000                | 99                             | \$16,734,237.11                             | 100.00%                                 | 359                              | 44.84             | 7.656        | 623        | 79.49        | 97.12        |
| <b>Total</b>         | <b>99</b>                      | <b>\$16,734,237.11</b>                      | <b>100.00%</b>                          | <b>359</b>                       | <b>44.84</b>      | <b>7.656</b> | <b>623</b> | <b>79.49</b> | <b>97.12</b> |

| Periodic Cap | Number of<br>Mortgage<br>Loans | Principal Balance As<br>Of The Cut-Off Date | Pct of Loans<br>by Principal<br>Balance | Remaining<br>Term to<br>Maturity | Debt To<br>Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|--------------|--------------------------------|---------------------------------------------|-----------------------------------------|----------------------------------|-------------------|--------------|------------|--------------|--------------|
| 1.000        | 99                             | \$16,734,237.11                             | 100.00%                                 | 359                              | 44.84             | 7.656        | 623        | 79.49        | 97.12        |
| <b>Total</b> | <b>99</b>                      | <b>\$16,734,237.11</b>                      | <b>100.00%</b>                          | <b>359</b>                       | <b>44.84</b>      | <b>7.656</b> | <b>623</b> | <b>79.49</b> | <b>97.12</b> |

| Insured AVM     | Number of<br>Mortgage<br>Loans | Principal Balance As<br>Of The Cut-Off Date | Pct of Loans<br>by Principal<br>Balance | Remaining<br>Term to<br>Maturity | Debt To<br>Income | Gross Coupon | WA FICO    | Original LTV | CLTV         |
|-----------------|--------------------------------|---------------------------------------------|-----------------------------------------|----------------------------------|-------------------|--------------|------------|--------------|--------------|
| Insured AVM     | 2                              | \$360,205.94                                | 1.69%                                   | 359                              | 36.80             | 8.829        | 647        | 86.92        | 94.27        |
| Non Insured AVM | 120                            | \$20,985,825.32                             | 98.31%                                  | 359                              | 43.34             | 7.586        | 632        | 77.86        | 96.05        |
| <b>Total</b>    | <b>122</b>                     | <b>\$21,346,031.26</b>                      | <b>100.00%</b>                          | <b>359</b>                       | <b>43.23</b>      | <b>7.607</b> | <b>632</b> | <b>78.02</b> | <b>96.02</b> |

| By Loan Type  | please use more rows if there are other types of loans |                   |                        |                       | includes Silent Zeros |                       |                               |                      |               |                  |                       |       |
|---------------|--------------------------------------------------------|-------------------|------------------------|-----------------------|-----------------------|-----------------------|-------------------------------|----------------------|---------------|------------------|-----------------------|-------|
|               | No. of Mortgage Loans                                  | Principal Balance | % of Principal Balance | Wt. Avg. Gross Coupon | % ARM FICO            | Wt. Avg. Combined LTV | Wt. Avg. Debt-to-Income Ratio | % Full Documentation | % Refinancing | % Owner Occupied | % Investor Properties |       |
| Fixed Rate IO | 68                                                     | 16,589,496.00     | 1.11                   | 7.221                 | 0.00%                 | 671                   | 78.95                         | 40.56                | 90.95%        | 99.02%           | 100.00%               | 0.00% |
| 3/27 LIBOR IO | 76                                                     | 20,037,273.59     | 1.34                   | 7.134                 | 100.00%               | 662                   | 82.13                         | 40.96                | 83.75%        | 99.33%           | 100.00%               | 0.00% |
| 2/28 LIBOR IO | 387                                                    | 96,777,898.00     | 6.45                   | 7.251                 | 100.00%               | 648                   | 75.41                         | 38.65%               | 88.65%        | 100.00%          | 100.00%               | 0.00% |
| 3/27 LIBOR    | 722                                                    | 101,363,817.77    | 6.76                   | 8.012                 | 100.00%               | 603                   | 76.45                         | 33.56                | 75.82%        | 98.22%           | 97.65%                | 1.89% |
| Fixed Rate    | 1,749                                                  | 283,410,561.88    | 18.89                  | 7.236                 | 0.00%                 | 667                   | 76.31                         | 38.44                | 84.93%        | 99.03%           | 97.70%                | 1.66% |
| 2/28 LIBOR    | 6,304                                                  | 981,821,275.14    | 65.45                  | 8.373                 | 100.00%               | 594                   | 77.30                         | 40.67                | 71.43%        | 98.58%           | 97.91%                | 1.57% |

| By Original IO Term                                          |                       |                   |                        |                       |        |               |                                 |                               |                      |               |                  |                       |
|--------------------------------------------------------------|-----------------------|-------------------|------------------------|-----------------------|--------|---------------|---------------------------------|-------------------------------|----------------------|---------------|------------------|-----------------------|
| please use more rows if there are other types of IO products |                       |                   |                        |                       |        |               |                                 |                               |                      |               |                  |                       |
|                                                              | No. of Mortgage Loans | Principal Balance | % of Principal Balance | Wt. Avg. Gross Coupon | % ARM  | Wt. Avg. FICO | Wt. Avg. Effective Combined LTV | Wt. Avg. Debt-to-Income Ratio | % Full Documentation | % Refinancing | % Owner Occupied | % Investor Properties |
| 24 months                                                    | 0                     | 0                 | 0                      | 0                     | 0      | 0             | 0                               | 0                             | 0                    | 0             | 0                | 0                     |
| 36 months                                                    | 0                     | 0                 | 0                      | 0                     | 0      | 0             | 0                               | 0                             | 0                    | 0             | 0                | 0                     |
| 60 months                                                    | 533                   | 133,404,667.59    | 8.89                   | 7.230                 | 87.56% | 653           | 81.26                           | 41.23                         | 78.54%               | 98.80%        | 100.00%          | 0.00%                 |

| By Occupancy Status | No. of Mortgage Loans | Principal Balance | % of Principal Balance | Wt. Avg. Gross Coupon | % ARM FICO | Wt. Avg. Combined LTV | Wt. Avg. Debt-to-Income Ratio | % Full Documentation | % Refinancing | % Owner Occupied | % Investor Properties |
|---------------------|-----------------------|-------------------|------------------------|-----------------------|------------|-----------------------|-------------------------------|----------------------|---------------|------------------|-----------------------|
| 2nd Homes           | 52                    | 7,357,874.01      | 0.49                   | 8.405                 | 75.21%     | 621                   | 39.44                         | 65.06%               | 100.00%       | 0.00%            | 0.00%                 |
| Investor Properties | 157                   | 22,018,790.99     | 1.47                   | 8.355                 | 78.68%     | 629                   | 74.10                         | 35.69                | 61.97%        | 99.43%           | 0.00%                 |

| by Documentation |                       |                   |                        |                       |            |                       |                                 |                               |                      |                             |                       |
|------------------|-----------------------|-------------------|------------------------|-----------------------|------------|-----------------------|---------------------------------|-------------------------------|----------------------|-----------------------------|-----------------------|
|                  | No. of Mortgage Loans | Principal Balance | % of Principal Balance | Wt. Avg. Gross Coupon | % ARM FICO | Wt. Avg. Combined LTV | Wt. Avg. Effective Income Ratio | Wt. Avg. Debt-to-Income Ratio | % Full Documentation | % Owner Occupied Properties | % Investor Properties |
| Stated           | 1,125                 | 178,643,856.36    | 11.91                  | 8.768                 | 90.30%     | 606                   | 71.71                           | 41.65                         | 0.00%                | 97.33%                      | 2.00%                 |
| Limited          | 1,275                 | 197,746,990.00    | 13.18                  | 8.365                 | 86.40%     | 600                   | 78.59                           | 39.97                         | 0.00%                | 96.88%                      | 2.43%                 |
| Full             | 6,908                 | 1,123,609,474.02  | 74.91                  | 7.857                 | 77.24%     | 617                   | 78.10                           | 40.04                         | 100.00%              | 98.36%                      | 1.21%                 |

| Debt-to-Income Ratio Distribution |                       |                   |                        |                       |        |               |                                 |                               |                      |               |                  |                       |
|-----------------------------------|-----------------------|-------------------|------------------------|-----------------------|--------|---------------|---------------------------------|-------------------------------|----------------------|---------------|------------------|-----------------------|
| Range                             | No. of Mortgage Loans | Principal Balance | % of Principal Balance | Wt. Avg. Gross Coupon | % ARM  | Wt. Avg. FICO | Wt. Avg. Effective Combined LTV | Wt. Avg. Debt-to-Income Ratio | % Full Documentation | % Refinancing | % Owner Occupied | % Investor Properties |
| <= 30.00                          | 1,764                 | 251,825,583.22    | 16.79                  | 7.895                 | 77.48% | 619           | 73.74                           | 23.43                         | 77.05%               | 99.29%        | 96.67%           | 2.84%                 |
| 30.01 - 35.00                     | 1,121                 | 189,438,567.13    | 11.30                  | 7.950                 | 77.00% | 618           | 76.77                           | 33.12                         | 79.50%               | 99.42%        | 98.22%           | 1.16%                 |
| 35.01 - 40.00                     | 1,371                 | 210,049,112.24    | 14.00                  | 7.946                 | 79.48% | 616           | 77.35                           | 38.05                         | 75.36%               | 98.44%        | 97.69%           | 1.57%                 |
| 40.01 - 45.00                     | 1,786                 | 298,534,156.97    | 19.90                  | 7.991                 | 80.12% | 615           | 78.40                           | 43.08                         | 74.88%               | 98.51%        | 98.64%           | 1.08%                 |
| 45.01 - 50.00                     | 2,670                 | 471,057,720.21    | 31.40                  | 7.979                 | 81.86% | 615           | 79.69                           | 48.21                         | 72.56%               | 98.23%        | 98.67%           | 0.94%                 |
| 50.01 - 55.00                     | 596                   | 99,095,182.61     | 6.61                   | 9.087                 | 91.08% | 571           | 74.05                           | 53.13                         | 71.86%               | 99.70%        | 97.46%           | 1.99%                 |
| 55.01 - 60.00                     | 0                     | 0                 | 0                      | 0                     | 0      | 0             | 0                               | 0                             | 0                    | 0             | 0                | 0                     |
| >60.00                            | 0                     | 0                 | 0                      | 0                     | 0      | 0             | 0                               | 0                             | 0                    | 0             | 0                | 0                     |
| Wt. Avg. DTI = 40.23              |                       |                   |                        |                       |        |               |                                 |                               |                      |               |                  |                       |

| Silent Seconds                                                    |                       |                   |                        |                       |            |                                 |                               |                      |               |                  |                       |       |
|-------------------------------------------------------------------|-----------------------|-------------------|------------------------|-----------------------|------------|---------------------------------|-------------------------------|----------------------|---------------|------------------|-----------------------|-------|
|                                                                   | No. of Mortgage Loans | Principal Balance | % of Principal Balance | Wt. Avg. Gross Coupon | % ARM FICO | Wt. Avg. Effective Combined LTV | Wt. Avg. Debt-to-Income Ratio | % Full Documentation | % Refinancing | % Owner Occupied | % Investor Properties |       |
| Silent Second                                                     | 122                   | 21,346,031.26     | 1.42                   | 7.807                 | 78.40%     | 632                             | 96.02                         | 43.23                | 70.65%        | 35.28%           | 96.83%                | 3.17% |
| Effective Combined LTV (taking into account the silent seconds) = |                       |                   |                        |                       |            |                                 |                               |                      |               |                  |                       | 77.41 |

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| FICO                               |  |  |  |  |  |  |  |  |  |
|------------------------------------|--|--|--|--|--|--|--|--|--|
| Below 549                          |  |  |  |  |  |  |  |  |  |
| 550 to 574                         |  |  |  |  |  |  |  |  |  |
| 575 to 599                         |  |  |  |  |  |  |  |  |  |
| 600 to 624                         |  |  |  |  |  |  |  |  |  |
| 625 to 649                         |  |  |  |  |  |  |  |  |  |
| 650 to 674                         |  |  |  |  |  |  |  |  |  |
| 675 to 699                         |  |  |  |  |  |  |  |  |  |
| 700 plus                           |  |  |  |  |  |  |  |  |  |
| Property Type:                     |  |  |  |  |  |  |  |  |  |
| Single-Family                      |  |  |  |  |  |  |  |  |  |
| PUD                                |  |  |  |  |  |  |  |  |  |
| Condo                              |  |  |  |  |  |  |  |  |  |
| 2+ Family Det.                     |  |  |  |  |  |  |  |  |  |
| Manufactured House                 |  |  |  |  |  |  |  |  |  |
| Other                              |  |  |  |  |  |  |  |  |  |
| Purpose:                           |  |  |  |  |  |  |  |  |  |
| Purchase                           |  |  |  |  |  |  |  |  |  |
| Refinance rate/m                   |  |  |  |  |  |  |  |  |  |
| Cash Out Refi (COF) Below 70 LTV   |  |  |  |  |  |  |  |  |  |
| COF with LTV 70.01 to 75           |  |  |  |  |  |  |  |  |  |
| COF with LTV 75.01 to 80           |  |  |  |  |  |  |  |  |  |
| COF with LTV 80.01 to 85           |  |  |  |  |  |  |  |  |  |
| COF with LTV 85.01 to 90           |  |  |  |  |  |  |  |  |  |
| COF with LTV 90.01 to 95           |  |  |  |  |  |  |  |  |  |
| COF with LTV 95.01 to 100          |  |  |  |  |  |  |  |  |  |
| COF with LTV 100.01 plus           |  |  |  |  |  |  |  |  |  |
| Other                              |  |  |  |  |  |  |  |  |  |
| Occupancy Status:                  |  |  |  |  |  |  |  |  |  |
| Owner Occupied                     |  |  |  |  |  |  |  |  |  |
| 2nd Home                           |  |  |  |  |  |  |  |  |  |
| Investment                         |  |  |  |  |  |  |  |  |  |
| Other                              |  |  |  |  |  |  |  |  |  |
| Loan Balance                       |  |  |  |  |  |  |  |  |  |
| Below 50,000                       |  |  |  |  |  |  |  |  |  |
| 50,000.01 to 100,000               |  |  |  |  |  |  |  |  |  |
| 100,000.01 to 150,000              |  |  |  |  |  |  |  |  |  |
| 150,000.01 to 200,000              |  |  |  |  |  |  |  |  |  |
| 200,000.01 to 400,000              |  |  |  |  |  |  |  |  |  |
| 400,000.01 to 500,000              |  |  |  |  |  |  |  |  |  |
| 500,000.01 to 600,000              |  |  |  |  |  |  |  |  |  |
| 600,000.01 to 1,000,000            |  |  |  |  |  |  |  |  |  |
| 1,000,000.01 and above             |  |  |  |  |  |  |  |  |  |
| Other                              |  |  |  |  |  |  |  |  |  |
| Loan Term                          |  |  |  |  |  |  |  |  |  |
| >30 Years                          |  |  |  |  |  |  |  |  |  |
| 30 Years                           |  |  |  |  |  |  |  |  |  |
| 20 Years                           |  |  |  |  |  |  |  |  |  |
| 15 Years                           |  |  |  |  |  |  |  |  |  |
| Other                              |  |  |  |  |  |  |  |  |  |
| Documentation Type                 |  |  |  |  |  |  |  |  |  |
| Full Documentation                 |  |  |  |  |  |  |  |  |  |
| Stated Docs with LTV below 70      |  |  |  |  |  |  |  |  |  |
| Stated Docs with LTV 70.01 to 75   |  |  |  |  |  |  |  |  |  |
| Stated Docs with LTV 75.01 to 80   |  |  |  |  |  |  |  |  |  |
| Stated Docs with LTV 80.01 to 85   |  |  |  |  |  |  |  |  |  |
| Stated Docs with LTV 85.01 to 90   |  |  |  |  |  |  |  |  |  |
| Stated Docs with LTV 90.01 to 95   |  |  |  |  |  |  |  |  |  |
| Stated Docs with LTV 95.01 to 100  |  |  |  |  |  |  |  |  |  |
| Other                              |  |  |  |  |  |  |  |  |  |
| Lien Status                        |  |  |  |  |  |  |  |  |  |
| 1st Lien                           |  |  |  |  |  |  |  |  |  |
| Second Liens with LTV below 85     |  |  |  |  |  |  |  |  |  |
| Second Liens with LTV 85.01 to 90  |  |  |  |  |  |  |  |  |  |
| Second Liens with LTV 90.01 to 95  |  |  |  |  |  |  |  |  |  |
| Second Liens with LTV 95.01 to 100 |  |  |  |  |  |  |  |  |  |
| Second Liens with LTV above 100.01 |  |  |  |  |  |  |  |  |  |
| Interest Only                      |  |  |  |  |  |  |  |  |  |
| Dollar of Mortgage Type            |  |  |  |  |  |  |  |  |  |
| Wtg. Ave. FICO                     |  |  |  |  |  |  |  |  |  |
| Wtg. Ave. LTV                      |  |  |  |  |  |  |  |  |  |
| % Stated Docs                      |  |  |  |  |  |  |  |  |  |
| % Full Docs                        |  |  |  |  |  |  |  |  |  |

| MH Stratification:           |  |  |  |  |  |  |  |  |  |
|------------------------------|--|--|--|--|--|--|--|--|--|
| 22,496,645                   |  |  |  |  |  |  |  |  |  |
| 1                            |  |  |  |  |  |  |  |  |  |
| 72.46%                       |  |  |  |  |  |  |  |  |  |
| 81.09%                       |  |  |  |  |  |  |  |  |  |
| Short Second Stratification: |  |  |  |  |  |  |  |  |  |
| 21,346,031                   |  |  |  |  |  |  |  |  |  |
| 1                            |  |  |  |  |  |  |  |  |  |
| 78.02%                       |  |  |  |  |  |  |  |  |  |
| 70.65%                       |  |  |  |  |  |  |  |  |  |
| Second Lien Stratification:  |  |  |  |  |  |  |  |  |  |
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| LTV Above 90 Stratification: |  |  |  |  |  |  |  |  |  |
| 14,034,750                   |  |  |  |  |  |  |  |  |  |
| 1                            |  |  |  |  |  |  |  |  |  |
| 704.00                       |  |  |  |  |  |  |  |  |  |
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| Mortgage                 |            | Second Lien                 |            | LTV Above 90 Stratification  |            |
|--------------------------|------------|-----------------------------|------------|------------------------------|------------|
| Total Balance            | 22,496,045 | Total Balance               | 14,034,750 | Total Balance                | 14,034,750 |
| % Pool Balance           | 1          | % Pool Balance              | 1          | % Pool Balance               | 1          |
| Ave. FICO                | 820        | Ave. FICO                   | 704.00     | Ave. FICO                    | 704.00     |
| Ave. LTV                 | 72.46%     | Ave. LTV                    | 94.15%     | Ave. LTV                     | 94.15%     |
| % Full Docs              | 81.09%     | % Full Docs                 | 99.20%     | % Full Docs                  | 99.20%     |
| Mortgage Stratification: |            | Second Lien Stratification: |            | LTV Above 90 Stratification: |            |

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| LTV :        |  |
|--------------|--|
| Below 70     |  |
| 70.01 to 75  |  |
| 75.01 to 80  |  |
| 80.01 to 85  |  |
| 85.01 to 90  |  |
| 90.01 to 95  |  |
| 95.01 to 100 |  |
| 100.01 plus  |  |

| Fixed \$ |
|----------|
| 23.46%   |
| 11.31%   |
| 20.04%   |
| 14.18%   |
| 28.64%   |
| 2.37%    |
| 0.00%    |
| 0.00%    |

| 2/28 \$ |
|---------|
| 21.17%  |
| 15.94%  |
| 17.53%  |
| 17.77%  |
| 27.08%  |
| 0.52%   |
| 0.00%   |
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| 3/27 \$ |
|---------|
| 21.61%  |
| 12.95%  |
| 16.00%  |
| 18.27%  |
| 29.89%  |
| 1.08%   |
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| 5/25 \$ |
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| MH Stratification: |            |
|--------------------|------------|
| Total Balance      | 22,496,045 |
| % Pool Balance     | 2          |
| Ave. FICO          | 620.00     |
| Ave. LTV           | 72.46%     |
| % Full Docs        | 81.09%     |

| FICO       |  |
|------------|--|
| below 549  |  |
| 550 to 574 |  |
| 575 to 599 |  |
| 600 to 624 |  |
| 625 to 649 |  |
| 650 to 674 |  |
| 675 to 699 |  |
| 700 plus   |  |

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| 2.21%  |
| 4.51%  |
| 3.03%  |
| 7.34%  |
| 16.65% |
| 23.91% |
| 16.49% |
| 25.86% |

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| 16.34% |
| 18.37% |
| 15.63% |
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| 9.97%  |
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| 10.14% |
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| Silent Seconds Stratification: |            |
|--------------------------------|------------|
| Total Balance                  | 21,346,031 |
| % Pool Balance                 | 1          |
| Ave. FICO                      | 632.00     |
| Ave. LTV                       | 78.02%     |
| % Full Docs                    | 70.65%     |

| Second Lien Stratification: |       |
|-----------------------------|-------|
| Total Balance               | 0     |
| % Pool Balance              | 0     |
| Ave. FICO                   | 0.00  |
| Ave. LTV                    | 0.00% |
| % Full Docs                 | 0.00% |

| Property Type:         |  |
|------------------------|--|
| Single-Family Detached |  |
| PUD                    |  |
| Condo                  |  |
| 2+ Family Det.         |  |
| Manufactured House     |  |
| Other                  |  |

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| 85.73% |
| 5.43%  |
| 2.68%  |
| 6.15%  |
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| 85.78% |
| 5.10%  |
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| 4.41%  |
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| 82.99% |
| 6.38%  |
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| LTV Above 90 Stratification: |            |
|------------------------------|------------|
| Total Balance                | 14,034,749 |
| % Pool Balance               | 1          |
| Ave. FICO                    | 704.00     |
| Ave. LTV                     | 94.15%     |
| % Full Docs                  | 99.20%     |

| Purpose:                         |  |
|----------------------------------|--|
| Purchase                         |  |
| Refinance rate/term              |  |
| Cash Out Refi (COF) Below 70 LTV |  |
| COF with LTV 70.01 to 75         |  |
| COF with LTV 75.01 to 80         |  |
| COF with LTV 80.01 to 85         |  |
| COF with LTV 85.01 to 90         |  |
| COF with LTV 90.01 to 95         |  |
| COF with LTV 95.01 to 100        |  |
| COF with LTV 100.01 plus         |  |
| Other                            |  |

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| 0.97%  |
| 7.12%  |
| 21.72% |
| 10.74% |
| 18.50% |
| 13.34% |
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| Occupancy Status: |  |
|-------------------|--|
| Owner Occupied    |  |
| 2nd Home          |  |
| Investment        |  |
| Other             |  |

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| 97.83% |
| 0.61%  |
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| 98.03% |
| 0.39%  |
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| Loan Balance            |  |
|-------------------------|--|
| Below 50,000            |  |
| 50,000.01 to 100,000    |  |
| 100,000.01 to 150,000   |  |
| 150,000.01 to 200,000   |  |
| 200,000.01 to 400,000   |  |
| 400,000.01 to 500,000   |  |
| 500,000.01 to 600,000   |  |
| 600,000.01 to 1,000,000 |  |
| 1,000,000.01 and above  |  |

|        |
|--------|
| 0.05%  |
| 15.02% |
| 19.53% |
| 16.48% |
| 34.14% |
| 5.61%  |
| 6.15%  |
| 3.02%  |
| 0.00%  |

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| 0.00%  |
| 15.01% |
| 20.57% |
| 18.01% |
| 37.84% |
| 5.72%  |
| 1.89%  |
| 0.95%  |
| 0.00%  |

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|--------|
| 0.00%  |
| 17.13% |
| 24.08% |
| 18.42% |
| 32.88% |
| 5.08%  |
| 1.35%  |
| 1.06%  |
| 0.00%  |

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| Loan Term |  |
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| >30 Years |  |
| 30 Years  |  |
| 20 Years  |  |
| 15 Years  |  |
| Other     |  |

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|--------|
| 0.00%  |
| 84.89% |
| 6.61%  |
| 5.40%  |
| 3.10%  |

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|--------|
| 0.00%  |
| 98.78% |
| 0.62%  |
| 0.60%  |
| 0.00%  |

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| 0.00%  |
| 98.00% |
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| Documentation Type                |  |
|-----------------------------------|--|
| Full Documentation                |  |
| Limited Documentation             |  |
| Stated Docs with LTV below 70     |  |
| Stated Docs with LTV 70.01 to 75  |  |
| Stated Docs with LTV 75.01 to 80  |  |
| Stated Docs with LTV 80.01 to 85  |  |
| Stated Docs with LTV 85.01 to 90  |  |
| Stated Docs with LTV 90.01 to 95  |  |
| Stated Docs with LTV 95.01 to 100 |  |
| Stated Docs with LTV above 100.01 |  |
| Other                             |  |

|        |
|--------|
| 85.26% |
| 8.97%  |
| 2.72%  |
| 0.65%  |
| 0.84%  |
| 0.76%  |
| 0.80%  |
| 0.00%  |
| 0.00%  |
| 0.00%  |
| 0.00%  |

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| 71.78% |
| 14.43% |
| 4.82%  |
| 3.17%  |
| 3.17%  |
| 2.03%  |
| 0.60%  |
| 0.00%  |
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| 77.13% |
| 12.55% |
| 3.64%  |
| 1.77%  |
| 3.15%  |
| 1.08%  |
| 0.67%  |
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| Lien Status                        |  |
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| 1st Lien                           |  |
| Second Liens with LTV below 85     |  |
| Second Liens with LTV 85.01 to 90  |  |
| Second Liens with LTV 90.01 to 95  |  |
| Second Liens with LTV 95.01 to 100 |  |
| Second Liens with LTV above 100.01 |  |

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| 0.00% |

| Interest Only           |  |
|-------------------------|--|
| Dollar of Mortgage Type |  |
| Ave. FICO               |  |
| Ave. LTV                |  |
| % Stated Docs           |  |
| % Full Docs             |  |

|            |
|------------|
| 16,589,490 |
| 671        |
| 78.75      |
| 4.38%      |
| 90.95%     |

|            |
|------------|
| 96,777,898 |
| 648        |
| 81.08      |
| 14.97%     |
| 75.33%     |

|            |
|------------|
| 20,037,274 |
| 662        |
| 81.99      |
| 10.75%     |
| 83.75%     |

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|-------|
| 0     |
| 0     |
| 0.00  |
| 0.00% |
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| 0     |
| 0     |
| 0.00  |
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ANSI 05-15

| FICO                    | Wid Avg<br>Current Balance | Percent of<br>Current Balance | Wid Avg<br>DTAC | Wid Avg<br>MHI | Wid Avg<br>FICO | Wid Avg<br>RD | Wid Avg<br>LTV | %STP   | %SLP  | %CompLDR | %DelLDR | %DelDPS | %SamedDex | MinCntr | NCA | NLY | NLD |
|-------------------------|----------------------------|-------------------------------|-----------------|----------------|-----------------|---------------|----------------|--------|-------|----------|---------|---------|-----------|---------|-----|-----|-----|
|                         |                            |                               |                 |                |                 |               |                |        |       |          |         |         |           |         |     |     |     |
| 500-524 LTV > 65        | 131,644                    | 3.26                          | 9,765           | 0.00           | 515             | 43,02         | 75,40          | 85,51  | 7,04  | 99,21    | 66,67   | 20,43   | 12,90     | 0.00    |     |     |     |
| 525-549 LTV > 65        | 121,879                    | 3.61                          | 9,776           | 0.00           | 536             | 42,30         | 77,91          | 86,45  | 8,19  | 99,35    | 67,35   | 19,10   | 11,76     | 0.00    |     |     |     |
| 550-574 LTV > 65        | 125,219                    | 14.97                         | 8,883           | 0.00           | 428             | 40,84         | 80,24          | 87,11  | 5,16  | 99,40    | 67,35   | 19,10   | 13,71     | 0.00    |     |     |     |
| 575-599 LTV > 70        | 174,537                    | 13.57                         | 8,444           | 0.00           | 587             | 40,97         | 82,36          | 87,26  | 6,87  | 99,71    | 74,72   | 15,67   | 13,71     | 0.00    |     |     |     |
| 600-624 LTV > 70        | 171,482                    | 13.57                         | 7,932           | 0.00           | 612             | 40,58         | 82,95          | 83,03  | 6,36  | 97,99    | 79,98   | 11,82   | 8,79      | 6.71    |     |     |     |
| 625-649 LTV > 70        | 180,483                    | 13.75                         | 7,544           | 0.00           | 637             | 40,81         | 84,04          | 87,15  | 4,17  | 97,96    | 76,51   | 12,95   | 10,54     | 22.87   |     |     |     |
| 650-674 LTV > 80        | 188,953                    | 7.18                          | 7,260           | 0.00           | 661             | 40,98         | 87,61          | 86,69  | 6,31  | 95,81    | 84,13   | 11,81   | 4,06      | 22.78   |     |     |     |
| 675-699 LTV > 80        | 195,382                    | 3.29                          | 7,058           | 0.00           | 685             | 40,96         | 87,77          | 83,62  | 8,65  | 99,00    | 84,30   | 11,14   | 4,55      | 15.28   |     |     |     |
| 700-724 LTV > 80        | 202,100                    | 1.55                          | 7,020           | 0.00           | 711             | 38,80         | 88,02          | 86,65  | 6,36  | 99,17    | 87,37   | 3,21    | 9,42      | 16.96   |     |     |     |
| 725-749 LTV > 85        | 229,960                    | 0.81                          | 6,792           | 0.00           | 735             | 36,57         | 89,11          | 91,07  | 1,57  | 91,56    | 81,01   | 10,69   | 8,30      | 9.67    |     |     |     |
| 750-774 LTV > 85        | 207,018                    | 0.36                          | 6,511           | 0.00           | 762             | 35,83         | 89,64          | 81,86  | 0.00  | 100.00   | 87,05   | 5,76    | 7,19      | 13.79   |     |     |     |
| 775-799 LTV > 85        | 208,521                    | 0.13                          | 7,780           | 0.00           | 785             | 40,91         | 90,65          | 91,00  | 0.00  | 100.00   | 100.00  | 0.00    | 0.00      | 0.00    |     |     |     |
| LTV                     |                            |                               |                 |                |                 |               |                |        |       |          |         |         |           |         |     |     |     |
| 60.00 - 64.99 DTI >= 50 | 163,507                    | 0.76                          | 8,781           | 0.00           | 559             | 52,30         | 61,92          | 93,09  | 0.32  | 100.00   | 67,95   | 14,44   | 17,61     | 0.00    |     |     |     |
| 65.00 - 69.99 DTI >= 50 | 164,317                    | 0.68                          | 8,294           | 0.00           | 590             | 51,33         | 67,42          | 77,43  | 1.81  | 99,41    | 63,53   | 19,51   | 16,96     | 6.59    |     |     |     |
| 70.00 - 74.99 DTI >= 50 | 184,065                    | 1.65                          | 8,621           | 0.00           | 583             | 52,00         | 72,94          | 87,98  | 4.25  | 98,47    | 69,02   | 14,07   | 16,91     | 4.77    |     |     |     |
| 75.00 - 79.99 DTI >= 50 | 165,007                    | 2.62                          | 8,873           | 0.00           | 577             | 51,94         | 76,36          | 81,71  | 7.56  | 97,75    | 67,15   | 16,76   | 16,09     | 3.25    |     |     |     |
| 80.00 - 84.99 DTI >= 50 | 181,231                    | 2.21                          | 8,388           | 0.00           | 604             | 51,37         | 82,26          | 80,70  | 9.75  | 96,70    | 74,79   | 21,21   | 4,00      | 6.38    |     |     |     |
| 85.00 - 89.99 DTI >= 50 | 185,244                    | 2.37                          | 8,571           | 0.00           | 600             | 51,26         | 86,44          | 87,68  | 8.71  | 97,70    | 79,05   | 17,27   | 3,68      | 5.65    |     |     |     |
| 90.00 - 94.99 DTI >= 50 | 194,018                    | 1.81                          | 8,110           | 0.00           | 624             | 50,67         | 90,05          | 84,65  | 13.78 | 97,12    | 87,74   | 10,88   | 1,79      | 14.19   |     |     |     |
| 95.00 - 99.99 DTI >= 50 | 156,670                    | 0.01                          | 9,130           | 0.00           | 688             | 50.00         | 55.00          | 100.00 | 0.00  | 100.00   | 100.00  | 0.00    | 0.00      | 0.00    |     |     |     |
| DTI                     |                            |                               |                 |                |                 |               |                |        |       |          |         |         |           |         |     |     |     |
| 20-24.99 FICO < 525     | 112,398                    | 0.19                          | 9,574           | 0.00           | 514             | 22,75         | 59,10          | 92,71  | 0.00  | 88,73    | 66,50   | 19,50   | 14,01     | 0.00    |     |     |     |
| 25-29.99 FICO < 525     | 116,829                    | 0.99                          | 9,468           | 0.00           | 529             | 26,99         | 64,98          | 85,31  | 5.53  | 98,23    | 78,23   | 17,24   | 4,53      | 0.00    |     |     |     |
| 30-34.99 FICO < 525     | 131,072                    | 2.92                          | 9,113           | 0.00           | 547             | 32,31         | 72,60          | 89,10  | 7.19  | 98,47    | 75,34   | 11,37   | 13,29     | 0.00    |     |     |     |
| 35-39.99 FICO < 525     | 135,566                    | 5.44                          | 8,891           | 0.00           | 561             | 37,20         | 74,60          | 89,66  | 5.30  | 98,23    | 73,77   | 16,27   | 9,96      | 0.00    |     |     |     |
| 40-44.99 FICO < 600     | 153,999                    | 10.26                         | 8,595           | 0.00           | 576             | 42,16         | 87,04          | 87,08  | 5.25  | 98.67    | 70,96   | 12,27   | 16,76     | 2.31    |     |     |     |
| 45-49.99 FICO < 625     | 165,816                    | 21.27                         | 8,326           | 0.00           | 592             | 47,32         | 78,89          | 84,79  | 3.30  | 98.77    | 69,87   | 14,40   | 15,72     | 7.57    |     |     |     |
| 50-54.99 FICO < 675     | 170,949                    | 11.04                         | 8,613           | 0.00           | 585             | 51,21         | 76,96          | 84,13  | 7.95  | 98.56    | 72,51   | 16,52   | 10,96     | 6.35    |     |     |     |
| 55-up FICO < 700        | 157,228                    | 1.33                          | 9,174           | 0.00           | 563             | 55.00         | 73.52          | 80.56  | 3.15  | 92.69    | 72,86   | 24,06   | 3,08      | 0.00    |     |     |     |

Stated & Limited Due

|          |         |      |        |      |     |       |       |        |       |        |        |       |       |        |       |       |       |
|----------|---------|------|--------|------|-----|-------|-------|--------|-------|--------|--------|-------|-------|--------|-------|-------|-------|
| 500-524  | 126,522 | 1.7  | 10.116 | 0.00 | 514 | 43.37 | 67.41 | 82.17  | 5.67  | 98.23  | 0.00   | 51.26 | 48.74 | 0.00   | 3.97  | 15.41 | 16.00 |
| 525-549  | 129,286 | 2.29 | 9.921  | 0.00 | 537 | 43.40 | 69.47 | 85.17  | 7.95  | 97.42  | 0.00   | 54.71 | 45.27 | 0.00   | 7.85  | 11.59 | 16.36 |
| 550-574  | 149,691 | 5.04 | 9.698  | 0.00 | 581 | 41.00 | 75.34 | 86.22  | 5.61  | 98.43  | 0.00   | 55.79 | 44.21 | 0.00   | 14.96 | 9.62  | 14.85 |
| 575-599  | 140,896 | 3.46 | 8.845  | 0.00 | 587 | 40.34 | 74.60 | 85.84  | 7.26  | 98.20  | 0.00   | 58.77 | 40.23 | 0.00   | 18.58 | 11.40 | 14.31 |
| 600-624  | 161,128 | 3.87 | 8.234  | 0.00 | 611 | 40.28 | 73.60 | 79.71  | 4.60  | 98.20  | 0.00   | 60.20 | 40.23 | 0.00   | 17.60 | 10.34 | 13.66 |
| 625-649  | 185,686 | 3.87 | 7.738  | 0.00 | 636 | 40.28 | 72.60 | 78.66  | 6.06  | 98.20  | 0.00   | 61.51 | 40.23 | 0.00   | 18.58 | 11.40 | 14.31 |
| 650-674  | 188,098 | 2.56 | 7.668  | 0.00 | 640 | 39.47 | 76.80 | 73.97  | 6.06  | 95.03  | 0.00   | 51.38 | 46.52 | 24.03  | 18.88 | 9.96  | 10.84 |
| 675-699  | 186,532 | 1.23 | 7.230  | 0.00 | 685 | 38.58 | 76.71 | 70.60  | 10.66 | 98.20  | 0.00   | 54.03 | 45.97 | 14.94  | 20.03 | 10.68 | 11.60 |
| 700-724  | 170,822 | 0.61 | 7.731  | 0.00 | 712 | 40.23 | 75.80 | 77.48  | 7.05  | 92.17  | 0.00   | 29.06 | 70.94 | 14.94  | 23.97 | 10.93 | 15.19 |
| 725-749  | 180,963 | 0.42 | 6.807  | 0.00 | 735 | 38.08 | 78.30 | 76.41  | 0.00  | 95.83  | 0.00   | 47.28 | 52.72 | 0.00   | 17.30 | 15.74 | 11.19 |
| 750-774  | 169,228 | 0.19 | 6.690  | 0.00 | 763 | 38.01 | 73.57 | 96.80  | 0.00  | 96.80  | 0.00   | 28.16 | 71.84 | 6.60   | 0.00  | 8.68  | 20.25 |
| 775-799  | 131,509 | 0.04 | 6.350  | 0.00 | 783 | 22.75 | 40.08 | 61.77  | 0.00  | 100.00 | 0.00   | 52.65 | 47.35 | 0.00   | 33.09 | 0.00  | 0.00  |
| 800-824  | 233,979 | 0.03 | 8.296  | 0.00 | 803 | 33.00 | 75.60 | 100.00 | 0.00  | 100.00 | 0.00   | 16.02 | 83.98 | 0.00   | 0.00  | 0.00  | 0.00  |
| 10 Loans |         |      |        |      |     |       |       |        |       |        |        |       |       |        |       |       |       |
| 600-624  | 236,528 | 0.99 | 7.287  | 0.00 | 622 | 41.33 | 83.40 | 88.91  | 4.89  | 100.00 | 84.89  | 3.54  | 11.57 | 100.00 | 36.09 | 8.39  | 11.46 |
| 625-649  | 248,403 | 3.68 | 7.240  | 0.00 | 637 | 41.22 | 81.07 | 83.70  | 4.84  | 100.00 | 74.90  | 11.34 | 13.76 | 100.00 | 32.57 | 4.48  | 6.64  |
| 650-674  | 244,469 | 2.82 | 7.099  | 0.00 | 662 | 41.16 | 80.03 | 84.89  | 4.46  | 100.00 | 80.58  | 8.56  | 10.86 | 100.00 | 35.34 | 4.30  | 7.86  |
| 675-699  | 289,191 | 0.81 | 6.935  | 0.00 | 682 | 42.73 | 78.82 | 89.12  | 4.85  | 100.00 | 77.27  | 7.15  | 15.57 | 100.00 | 45.80 | 2.60  | 5.30  |
| 700-724  | 241,901 | 0.34 | 7.226  | 0.00 | 708 | 37.29 | 84.09 | 83.34  | 0.00  | 100.00 | 72.87  | 0.00  | 27.13 | 100.00 | 57.56 | 5.98  | 9.99  |
| 725-749  | 327,782 | 0.11 | 6.667  | 0.00 | 734 | 43.13 | 84.41 | 71.93  | 0.00  | 100.00 | 100.00 | 0.00  | 0.00  | 100.00 | 6.00  | 34.47 | 0.00  |
| 750-774  | 365,281 | 0.1  | 6.747  | 0.00 | 764 | 42.26 | 85.37 | 59.65  | 0.00  | 100.00 | 87.00  | 0.00  | 13.00 | 100.00 | 36.20 | 0.00  | 0.00  |
| 775-799  | 246,233 | 0.05 | 5.699  | 0.00 | 781 | 41.23 | 68.07 | 77.66  | 0.00  | 100.00 | 100.00 | 0.00  | 0.00  | 100.00 | 0.00  | 0.00  | 22.34 |

AMSI 05-Rs

|                         | Wtd Avg<br>Current Balance | Percent of<br>Current Balance | Wtd Avg<br>GWC | Wtd Avg<br>MBSI | Wtd Avg<br>EQC | Wtd Avg<br>DTI | Wtd Avg<br>LTV | %STP   | %LTD | %DoverDcr | %FullDcr | %LateDcr | %ShareDcr | %LateDcr | %CA | %NY | %FL |
|-------------------------|----------------------------|-------------------------------|----------------|-----------------|----------------|----------------|----------------|--------|------|-----------|----------|----------|-----------|----------|-----|-----|-----|
| <b>PICO</b>             |                            |                               |                |                 |                |                |                |        |      |           |          |          |           |          |     |     |     |
| 500-584 LTV > 65        | 131,644                    | 3.26                          | 9,765          | 0.00            | 513            | 43.02          | 75.40          | 85.51  | 7.04 | 99.21     | 66.67    | 20.43    | 12.90     | 0.00     |     |     |     |
| 522-599 LTV > 65        | 131,279                    | 3.61                          | 8,478          | 0.00            | 535            | 42.20          | 77.91          | 86.55  | 8.19 | 98.35     | 72.14    | 16.10    | 11.76     | 0.00     |     |     |     |
| 575-599 LTV > 65        | 121,279                    | 12.97                         | 8,858          | 0.00            | 581            | 40.87          | 80.94          | 85.11  | 2.16 | 99.40     | 61.71    | 19.10    | 12.73     | 0.00     |     |     |     |
| 575-599 LTV > 70        | 121,279                    | 10.42                         | 8,564          | 0.00            | 587            | 40.87          | 82.46          | 87.26  | 6.87 | 98.71     | 61.71    | 19.10    | 12.73     | 0.00     |     |     |     |
| 600-624 LTV > 70        | 171,382                    | 13.57                         | 7,923          | 0.00            | 612            | 40.58          | 83.05          | 85.03  | 6.37 | 97.99     | 79.38    | 11.82    | 9.72      | 6.31     |     |     |     |
| 625-649 LTV > 70        | 180,483                    | 13.75                         | 7,544          | 0.00            | 637            | 40.81          | 84.04          | 87.15  | 4.17 | 97.96     | 76.31    | 12.95    | 10.54     | 22.87    |     |     |     |
| 650-674 LTV > 80        | 188,951                    | 7.18                          | 7,260          | 0.00            | 661            | 40.08          | 87.61          | 86.69  | 6.31 | 95.81     | 84.13    | 11.81    | 4.06      | 22.78    |     |     |     |
| 675-699 LTV > 80        | 195,282                    | 3.29                          | 7,028          | 0.00            | 685            | 40.96          | 87.77          | 81.62  | 8.65 | 99.00     | 84.30    | 11.14    | 4.55      | 15.28    |     |     |     |
| 700-724 LTV > 80        | 202,100                    | 1.55                          | 7,020          | 0.00            | 711            | 38.80          | 88.02          | 86.65  | 6.36 | 99.17     | 87.37    | 3.21     | 9.42      | 16.96    |     |     |     |
| 725-749 LTV > 85        | 229,960                    | 0.81                          | 6,792          | 0.00            | 735            | 36.57          | 89.11          | 91.07  | 1.57 | 91.56     | 81.01    | 10.69    | 8.30      | 9.67     |     |     |     |
| 750-774 LTV > 85        | 207,018                    | 0.36                          | 6,511          | 0.00            | 762            | 35.83          | 89.64          | 81.86  | 0.00 | 100.00    | 87.05    | 5.76     | 7.19      | 13.79    |     |     |     |
| 775-799 LTV > 85        | 208,521                    | 0.13                          | 7,780          | 0.00            | 785            | 40.91          | 90.65          | 93.00  | 0.00 | 100.00    | 100.00   | 0.00     | 0.00      | 0.00     |     |     |     |
| <b>LTV</b>              |                            |                               |                |                 |                |                |                |        |      |           |          |          |           |          |     |     |     |
| 60.00 - 64.99 DTI <= 50 | 163,507                    | 0.76                          | 8,981          | 0.00            | 559            | 52.30          | 61.92          | 93.09  | 0.52 | 100.00    | 67.95    | 14.44    | 17.61     | 0.00     |     |     |     |
| 65.00 - 69.99 DTI <= 50 | 164,317                    | 0.68                          | 8,294          | 0.00            | 590            | 51.33          | 67.42          | 77.43  | 1.81 | 99.41     | 63.53    | 19.51    | 16.96     | 6.59     |     |     |     |
| 70.00 - 74.99 DTI <= 50 | 184,965                    | 1.65                          | 8,621          | 0.00            | 583            | 52.00          | 72.94          | 87.98  | 4.25 | 98.47     | 69.02    | 14.07    | 16.91     | 4.77     |     |     |     |
| 75.00 - 79.99 DTI <= 50 | 165,007                    | 2.62                          | 8,873          | 0.00            | 577            | 51.94          | 76.36          | 81.71  | 7.56 | 97.75     | 67.15    | 16.76    | 16.09     | 3.25     |     |     |     |
| 80.00 - 84.99 DTI <= 50 | 181,531                    | 2.21                          | 8,388          | 0.00            | 604            | 51.37          | 82.26          | 80.70  | 9.75 | 96.70     | 74.79    | 21.21    | 4.00      | 6.38     |     |     |     |
| 85.00 - 89.99 DTI <= 50 | 185,244                    | 2.37                          | 8,571          | 0.00            | 600            | 51.26          | 86.44          | 87.68  | 8.71 | 97.70     | 79.05    | 17.27    | 3.68      | 5.63     |     |     |     |
| 90.00 - 94.99 DTI <= 50 | 167,511                    | 14.76                         | 8,071          | 0.00            | 628            | 41.17          | 98.08          | 88.06  | 7.39 | 98.83     | 81.05    | 14.81    | 2.13      | 13.37    |     |     |     |
| 95.00 - 99.99 DTI <= 50 | 156,670                    | 0.01                          | 9,151          | 0.00            | 688            | 50.00          | 95.00          | 100.00 | 0.00 | 100.00    | 100.00   | 0.00     | 0.00      | 0.00     |     |     |     |
| <b>DTI</b>              |                            |                               |                |                 |                |                |                |        |      |           |          |          |           |          |     |     |     |
| 20-24.99 FICO < 525     | 112,398                    | 0.19                          | 9,524          | 0.00            | 514            | 22.75          | 59.10          | 92.71  | 0.00 | 88.73     | 66.50    | 19.50    | 14.01     | 0.00     |     |     |     |
| 25-29.99 FICO < 550     | 116,829                    | 0.99                          | 9,468          | 0.00            | 529            | 26.99          | 64.98          | 85.31  | 5.53 | 98.23     | 78.23    | 17.24    | 4.53      | 0.00     |     |     |     |
| 30-34.99 FICO < 575     | 131,072                    | 2.92                          | 9,113          | 0.00            | 547            | 32.11          | 72.60          | 88.10  | 7.19 | 98.47     | 75.34    | 11.37    | 13.29     | 0.00     |     |     |     |
| 35-39.99 FICO < 600     | 135,566                    | 5.44                          | 8,891          | 0.00            | 561            | 37.20          | 74.60          | 89.66  | 5.30 | 98.23     | 71.77    | 16.27    | 9.96      | 0.00     |     |     |     |
| 40-44.99 FICO < 625     | 153,799                    | 10.26                         | 8,595          | 0.00            | 576            | 42.16          | 76.04          | 87.08  | 5.25 | 98.67     | 70.96    | 12.27    | 16.76     | 2.31     |     |     |     |
| 45-49.99 FICO < 650     | 165,816                    | 21.27                         | 8,326          | 0.00            | 592            | 47.32          | 78.89          | 84.79  | 5.30 | 98.77     | 69.87    | 14.40    | 15.72     | 7.57     |     |     |     |
| 50-54.99 FICO < 675     | 170,949                    | 11.04                         | 8,613          | 0.00            | 583            | 51.21          | 76.96          | 84.13  | 7.95 | 98.56     | 72.51    | 16.52    | 10.96     | 6.35     |     |     |     |
| 55-up FICO < 700        | 157,258                    | 1.33                          | 9,174          | 0.00            | 563            | 55.00          | 73.52          | 80.56  | 5.15 | 92.69     | 72.86    | 24.06    | 3.08      | 0.00     |     |     |     |

Started & Limited Pw

|          |         |      |        |      |     |       |       |        |       |        |        |       |       |        |       |       |       |
|----------|---------|------|--------|------|-----|-------|-------|--------|-------|--------|--------|-------|-------|--------|-------|-------|-------|
| 500-524  | 126,592 | 1.7  | 10,116 | 0.00 | 514 | 43.37 | 67.41 | 82.17  | 5.67  | 98.23  | 0.00   | 51.26 | 48.74 | 0.00   | 3.97  | 15.41 | 16.00 |
| 525-549  | 129,286 | 2.29 | 9,921  | 0.00 | 537 | 43.40 | 69.47 | 83.17  | 7.95  | 97.42  | 0.00   | 59.71 | 45.29 | 0.00   | 7.85  | 11.59 | 16.36 |
| 550-574  | 149,091 | 3.64 | 9,998  | 0.00 | 581 | 41.00 | 73.54 | 86.22  | 5.61  | 98.43  | 0.00   | 55.79 | 44.21 | 0.00   | 14.96 | 9.62  | 14.85 |
| 575-599  | 145,358 | 3.66 | 8,954  | 0.00 | 587 | 40.56 | 71.66 | 83.84  | 7.26  | 98.20  | 0.00   | 56.77 | 45.23 | 0.00   | 18.58 | 11.40 | 14.51 |
| 600-624  | 161,138 | 3.67 | 8,354  | 0.00 | 611 | 40.76 | 71.68 | 79.97  | 4.03  | 95.78  | 0.00   | 51.74 | 45.91 | 0.00   | 4.98  | 17.63 | 10.34 |
| 625-649  | 178,469 | 3.84 | 7,891  | 0.00 | 636 | 40.97 | 72.83 | 82.06  | 4.03  | 96.03  | 0.00   | 51.53 | 48.47 | 0.00   | 2.00  | 18.90 | 10.59 |
| 650-674  | 188,698 | 2.56 | 7,608  | 0.00 | 661 | 39.47 | 76.80 | 73.97  | 6.96  | 95.03  | 0.00   | 53.38 | 46.63 | 0.00   | 21.40 | 18.90 | 10.59 |
| 675-699  | 186,932 | 1.23 | 7,230  | 0.00 | 685 | 38.58 | 76.71 | 80.60  | 10.66 | 98.20  | 0.00   | 54.03 | 45.97 | 0.00   | 14.94 | 20.03 | 10.68 |
| 700-724  | 170,822 | 0.61 | 7,731  | 0.00 | 712 | 40.23 | 75.80 | 77.48  | 7.05  | 92.17  | 0.00   | 29.06 | 70.94 | 14.94  | 25.97 | 10.93 | 15.19 |
| 725-749  | 180,963 | 0.42 | 6,807  | 0.00 | 735 | 38.08 | 78.30 | 76.41  | 0.00  | 95.83  | 0.00   | 47.28 | 52.72 | 0.00   | 12.39 | 15.74 | 11.19 |
| 750-774  | 169,228 | 0.19 | 6,690  | 0.00 | 763 | 38.01 | 73.57 | 96.80  | 0.00  | 96.80  | 0.00   | 28.16 | 71.84 | 6.60   | 0.00  | 8.68  | 20.25 |
| 775-799  | 131,509 | 0.04 | 6,350  | 0.00 | 783 | 22.75 | 40.08 | 61.77  | 0.00  | 100.00 | 0.00   | 52.65 | 47.35 | 0.00   | 33.09 | 0.00  | 0.00  |
| 800-824  | 233,979 | 0.03 | 8,296  | 0.00 | 803 | 33.00 | 75.60 | 100.00 | 0.00  | 100.00 | 0.00   | 16.02 | 83.98 | 0.00   | 0.00  | 0.00  | 0.00  |
| 10 Loans |         |      |        |      |     |       |       |        |       |        |        |       |       |        |       |       |       |
| 600-624  | 236,228 | 0.99 | 7,587  | 0.00 | 622 | 41.33 | 83.40 | 88.91  | 4.89  | 100.00 | 84.89  | 3.54  | 11.57 | 100.00 | 36.09 | 8.39  | 11.46 |
| 625-649  | 248,403 | 3.68 | 7,340  | 0.00 | 637 | 41.22 | 81.07 | 83.70  | 4.84  | 100.00 | 74.90  | 11.34 | 13.76 | 100.00 | 32.57 | 4.48  | 6.64  |
| 650-674  | 244,469 | 2.82 | 7,099  | 0.00 | 662 | 41.16 | 80.03 | 84.89  | 4.46  | 100.00 | 80.58  | 8.56  | 10.86 | 100.00 | 35.34 | 4.30  | 7.86  |
| 675-699  | 289,191 | 0.81 | 6,935  | 0.00 | 682 | 42.73 | 78.82 | 89.12  | 4.85  | 100.00 | 77.27  | 7.15  | 15.57 | 100.00 | 45.80 | 2.60  | 5.30  |
| 700-724  | 241,901 | 0.34 | 7,326  | 0.00 | 708 | 37.29 | 84.09 | 83.34  | 0.00  | 100.00 | 72.87  | 0.00  | 27.13 | 100.00 | 57.56 | 5.98  | 9.99  |
| 725-749  | 327,382 | 0.11 | 6,667  | 0.00 | 734 | 43.13 | 84.41 | 71.93  | 0.00  | 100.00 | 100.00 | 0.00  | 0.00  | 100.00 | 0.00  | 34.47 | 0.00  |
| 750-774  | 365,281 | 0.11 | 6,747  | 0.00 | 764 | 42.26 | 83.37 | 59.65  | 0.00  | 100.00 | 87.00  | 0.00  | 13.00 | 100.00 | 36.20 | 0.00  | 0.00  |
| 775-799  | 286,233 | 0.05 | 5,699  | 0.00 | 781 | 41.23 | 68.07 | 77.66  | 0.00  | 100.00 | 100.00 | 0.00  | 0.00  | 100.00 | 0.00  | 0.00  | 22.34 |

|                        | Wtd Avg<br>Current Balance | Percent of<br>Current Balance | Wtd Avg<br>G/WAC | %MI   | Wtd Avg<br>ELCCQ | Wtd Avg<br>REU | LTV   | %SER  | %PUR  | %Owner Dis | %Full Dose | %Lid Dose | %Sined Dose | %Int.Ord | %CA   | %NY |
|------------------------|----------------------------|-------------------------------|------------------|-------|------------------|----------------|-------|-------|-------|------------|------------|-----------|-------------|----------|-------|-----|
| FICO                   |                            |                               |                  |       |                  |                |       |       |       |            |            |           |             |          |       |     |
| 500-524 LTV > 65       | 131.644                    |                               | 3.26             | 9.765 | 0.00             | 515            | 43.02 | 75.40 | 85.51 | 7.04       | 99.21      | 66.67     | 20.43       | 12.90    | 0.00  |     |
| 525-549 LTV > 65       | 131.839                    |                               | 5.61             | 9.776 | 0.00             | 536            | 42.30 | 77.91 | 86.95 | 8.19       | 98.55      | 72.14     | 16.10       | 11.76    | 0.00  |     |
| 550-574 LTV > 65       | 151.519                    |                               | 12.97            | 8.883 | 0.00             | 561            | 40.89 | 80.84 | 88.31 | 5.16       | 98.69      | 67.17     | 19.10       | 13.73    | 0.00  |     |
| 575-599 LTV > 70       | 154.527                    |                               | 10.12            | 8.544 | 0.00             | 587            | 40.97 | 82.36 | 87.26 | 6.87       | 98.71      | 74.72     | 15.67       | 9.62     | 0.00  |     |
| 600-624 LTV > 70       | 173.382                    |                               | 13.57            | 7.923 | 0.00             | 612            | 40.58 | 82.95 | 85.03 | 6.36       | 97.99      | 79.38     | 11.82       | 8.79     | 6.71  |     |
| 625-649 LTV > 70       | 180.483                    |                               | 13.75            | 7.244 | 0.00             | 637            | 40.81 | 84.04 | 87.15 | 4.17       | 97.96      | 76.51     | 12.95       | 10.54    | 22.87 |     |
| 650-674 LTV > 80       | 188.993                    |                               | 7.18             | 7.600 | 0.00             | 661            | 40.08 | 87.71 | 86.69 | 6.31       | 95.81      | 84.13     | 11.81       | 4.06     | 22.78 |     |
| 675-699 LTV > 80       | 195.282                    |                               | 3.29             | 7.028 | 0.00             | 685            | 40.96 | 87.77 | 83.62 | 8.65       | 99.00      | 84.30     | 11.14       | 4.55     | 13.28 |     |
| 700-724 LTV > 80       | 202.100                    |                               | 1.55             | 7.050 | 0.00             | 711            | 38.80 | 88.02 | 86.65 | 6.36       | 99.17      | 87.37     | 3.21        | 9.42     | 16.96 |     |
| 725-749 LTV > 85       | 229.960                    |                               | 0.81             | 6.792 | 0.00             | 735            | 35.57 | 89.11 | 91.07 | 1.57       | 91.56      | 81.01     | 10.69       | 8.30     | 9.67  |     |
| 750-774 LTV > 85       | 207.018                    |                               | 0.36             | 6.511 | 0.00             | 762            | 35.83 | 89.64 | 81.86 | 0.00       | 100.00     | 87.05     | 5.76        | 7.19     | 13.79 |     |
| 775-799 LTV > 85       | 208.321                    |                               | 0.13             | 7.780 | 0.00             | 785            | 40.91 | 90.65 | 93.00 | 0.00       | 100.00     | 100.00    | 0.00        | 0.00     | 0.00  |     |
| LTV                    |                            |                               |                  |       |                  |                |       |       |       |            |            |           |             |          |       |     |
| 60.00 - 64.99 DTV > 30 | 156.609                    |                               | 0.57             | 9.257 | 0.00             | 544            | 53.06 | 61.80 | 92.21 | 0.70       | 100.00     | 64.58     | 16.31       | 19.11    | 0.00  |     |
| 65.00 - 69.99 DTV > 30 | 139.986                    |                               | 0.29             | 9.100 | 0.00             | 547            | 53.59 | 67.66 | 76.32 | 4.26       | 100.00     | 68.76     | 17.26       | 13.97    | 0.00  |     |
| 70.00 - 74.99 DTV > 30 | 183.270                    |                               | 1.08             | 9.059 | 0.00             | 570            | 53.07 | 72.98 | 86.04 | 5.97       | 97.64      | 65.07     | 17.48       | 17.44    | 0.00  |     |
| 75.00 - 79.99 DTV > 30 | 160.523                    |                               | 1.67             | 9.341 | 0.00             | 565            | 53.94 | 73.91 | 81.99 | 5.18       | 98.67      | 66.03     | 15.46       | 18.51    | 0.00  |     |
| 80.00 - 84.99 DTV > 30 | 107.322                    |                               | 0.98             | 9.147 | 0.00             | 582            | 53.27 | 84.17 | 79.93 | 8.86       | 98.39      | 73.59     | 13.01       | 3.40     | 0.00  |     |
| 85.00 - 89.99 DTV > 30 | 138.600                    |                               | 0.53             | 8.305 | 0.00             | 584            | 53.65 | 82.15 | 79.25 | 3.25       | 96.98      | 70.99     | 22.01       | 3.25     | 0.00  |     |
| 90.00 - 94.99 DTV > 30 | 337.625                    |                               | 0.38             | 7.641 | 0.00             | 631            | 53.13 | 90.00 | 86.47 | 13.33      | 99.93      | 100.00    | 0.00        | 0.00     | 10.04 |     |
| DT                     |                            |                               |                  |       |                  |                |       |       |       |            |            |           |             |          |       |     |
| 20-24.99 FICO < 525    | 112.798                    |                               | 0.99             | 9.524 | 0.00             | 514            | 22.75 | 59.10 | 92.71 | 0.00       | 88.73      | 66.50     | 19.50       | 14.01    | 0.00  |     |
| 25-29.99 FICO < 550    | 116.829                    |                               | 0.99             | 9.468 | 0.00             | 529            | 26.99 | 64.08 | 85.31 | 5.53       | 98.23      | 78.23     | 17.24       | 4.53     | 0.00  |     |
| 30-34.99 FICO < 575    | 131.072                    |                               | 2.92             | 9.113 | 0.00             | 547            | 32.71 | 72.60 | 88.10 | 7.19       | 98.47      | 75.34     | 11.37       | 13.29    | 0.00  |     |
| 35-39.99 FICO < 600    | 135.566                    |                               | 5.44             | 8.991 | 0.00             | 561            | 32.70 | 74.60 | 89.66 | 5.30       | 98.23      | 73.77     | 16.27       | 9.96     | 0.00  |     |
| 40-44.99 FICO < 625    | 152.399                    |                               | 10.26            | 8.595 | 0.00             | 576            | 42.16 | 76.04 | 87.08 | 5.25       | 98.67      | 70.96     | 12.27       | 16.76    | 2.31  |     |
| 45-49.99 FICO < 650    | 165.816                    |                               | 21.27            | 8.206 | 0.00             | 592            | 47.32 | 78.89 | 84.79 | 5.30       | 98.77      | 69.87     | 14.40       | 15.72    | 7.57  |     |
| 50-54.99 FICO < 675    | 170.949                    |                               | 11.04            | 8.613 | 0.00             | 585            | 51.21 | 76.96 | 84.13 | 7.95       | 98.56      | 72.51     | 16.52       | 10.96    | 6.35  |     |
| 55-59.99 FICO < 700    | 157.258                    |                               | 1.33             | 9.174 | 0.00             | 563            | 55.00 | 73.52 | 80.56 | 5.15       | 92.69      | 72.86     | 24.06       | 3.08     | 0.00  |     |

Stated & Limited Due

|          |         |      |        |      |     |       |       |        |       |        |        |       |       |        |       |       |       |
|----------|---------|------|--------|------|-----|-------|-------|--------|-------|--------|--------|-------|-------|--------|-------|-------|-------|
| 500-524  | 126,592 | 1.7  | 10,116 | 0.00 | 514 | 43.37 | 67.41 | 82.17  | 5.67  | 98.23  | 0.00   | 51.26 | 48.74 | 0.00   | 3.97  | 15.41 | 16.00 |
| 525-549  | 129,286 | 2.29 | 9,921  | 0.00 | 517 | 43.40 | 67.47 | 83.17  | 7.95  | 97.42  | 0.00   | 54.71 | 45.29 | 0.00   | 1.85  | 11.39 | 18.38 |
| 550-574  | 149,091 | 3.04 | 9,098  | 0.00 | 581 | 41.00 | 75.54 | 86.22  | 5.61  | 98.43  | 0.00   | 55.79 | 44.21 | 0.00   | 14.62 | 14.62 | 14.61 |
| 575-599  | 149,896 | 3.46 | 8,843  | 0.00 | 587 | 40.34 | 74.69 | 85.84  | 7.28  | 98.20  | 0.00   | 56.77 | 43.23 | 0.00   | 18.58 | 11.04 | 14.61 |
| 600-624  | 161,128 | 3.67 | 8,254  | 0.00 | 611 | 40.28 | 75.68 | 79.97  | 4.60  | 98.49  | 0.00   | 46.71 | 50.59 | 0.00   | 4.68  | 17.63 | 13.64 |
| 625-649  | 178,860 | 3.84 | 7,894  | 0.00 | 626 | 39.47 | 78.82 | 83.07  | 6.02  | 98.02  | 0.00   | 51.53 | 48.47 | 0.00   | 24.03 | 18.90 | 9.01  |
| 650-674  | 188,098 | 4.26 | 7,868  | 0.00 | 636 | 39.27 | 76.82 | 82.07  | 6.02  | 95.03  | 0.00   | 51.38 | 46.52 | 0.00   | 21.40 | 18.88 | 9.96  |
| 675-699  | 195,582 | 4.51 | 7,310  | 0.00 | 685 | 38.58 | 76.91 | 80.60  | 10.66 | 98.20  | 0.00   | 54.03 | 45.97 | 0.00   | 14.94 | 20.03 | 10.68 |
| 700-724  | 190,824 | 0.41 | 7,311  | 0.00 | 712 | 40.23 | 75.80 | 77.88  | 7.05  | 92.17  | 0.00   | 29.06 | 70.94 | 0.00   | 14.94 | 25.97 | 10.73 |
| 725-749  | 189,963 | 0.42 | 6,807  | 0.00 | 735 | 38.08 | 78.30 | 76.41  | 0.00  | 93.83  | 0.00   | 47.28 | 52.72 | 0.00   | 17.39 | 15.74 | 11.19 |
| 750-774  | 169,228 | 0.19 | 6,690  | 0.00 | 763 | 38.01 | 73.57 | 96.80  | 0.00  | 96.80  | 0.00   | 28.16 | 71.84 | 0.00   | 6.60  | 0.00  | 8.68  |
| 775-799  | 131,599 | 0.04 | 6,150  | 0.00 | 783 | 22.75 | 40.08 | 61.77  | 0.00  | 100.00 | 0.00   | 52.65 | 47.35 | 0.00   | 33.09 | 0.00  | 0.00  |
| 800-824  | 233,979 | 0.03 | 8,296  | 0.00 | 803 | 33.00 | 75.60 | 100.00 | 0.00  | 100.00 | 0.00   | 16.02 | 83.98 | 0.00   | 0.00  | 0.00  | 0.00  |
| JO Loans |         |      |        |      |     |       |       |        |       |        |        |       |       |        |       |       |       |
| 600-624  | 216,528 | 0.99 | 7,537  | 0.00 | 622 | 41.33 | 83.40 | 88.91  | 4.89  | 100.00 | 84.89  | 3.54  | 11.57 | 100.00 | 36.09 | 8.39  | 11.46 |
| 625-649  | 248,403 | 3.68 | 7,340  | 0.00 | 637 | 41.22 | 81.07 | 83.70  | 4.84  | 100.00 | 74.90  | 11.34 | 13.76 | 100.00 | 32.57 | 4.48  | 6.64  |
| 650-674  | 244,469 | 2.82 | 7,099  | 0.00 | 662 | 41.16 | 80.03 | 84.89  | 4.46  | 100.00 | 80.58  | 8.36  | 10.86 | 100.00 | 35.34 | 4.30  | 7.86  |
| 675-699  | 289,191 | 0.81 | 6,915  | 0.00 | 682 | 42.73 | 78.82 | 89.12  | 4.85  | 100.00 | 77.27  | 7.15  | 15.57 | 100.00 | 45.80 | 2.60  | 5.30  |
| 700-724  | 241,901 | 0.34 | 7,326  | 0.00 | 708 | 37.29 | 84.09 | 83.34  | 0.00  | 100.00 | 72.87  | 0.00  | 27.13 | 100.00 | 57.56 | 5.98  | 9.99  |
| 725-749  | 327,782 | 0.11 | 6,667  | 0.00 | 734 | 43.13 | 84.41 | 71.93  | 0.00  | 100.00 | 100.00 | 0.00  | 0.00  | 100.00 | 0.00  | 34.47 | 0.00  |
| 750-774  | 365,281 | 0.1  | 6,747  | 0.00 | 764 | 42.26 | 85.37 | 59.65  | 0.00  | 100.00 | 87.00  | 0.00  | 13.00 | 100.00 | 36.20 | 0.00  | 0.00  |
| 775-799  | 246,233 | 0.05 | 5,609  | 0.00 | 781 | 41.23 | 68.07 | 77.66  | 0.00  | 100.00 | 100.00 | 0.00  | 0.00  | 100.00 | 0.00  | 0.00  | 22.34 |

**Aggregate Loans**

| FICO      | % of total<br>deal | WA LTV | Max LTV | % Full Doc | % Owner<br>Occ | % IO   | WAC   | WA Margin | with Silent<br>2nd |
|-----------|--------------------|--------|---------|------------|----------------|--------|-------|-----------|--------------------|
| 500 - 519 | 3.44%              | 64.25  | 75.00   | 68.91%     | 98.69%         | 0.00%  | 9.698 | 6.657     | 0.37%              |
| 520 - 539 | 6.76%              | 71.62  | 85.00   | 69.24%     | 98.77%         | 0.00%  | 9.621 | 6.476     | 0.24%              |
| 540 - 559 | 9.33%              | 75.21  | 93.90   | 67.52%     | 98.00%         | 0.00%  | 9.120 | 6.247     | 0.54%              |
| 560 - 579 | 11.48%             | 76.26  | 90.00   | 69.93%     | 99.27%         | 0.00%  | 8.694 | 6.104     | 0.33%              |
| 580 - 599 | 10.33%             | 76.84  | 90.00   | 72.35%     | 98.46%         | 0.00%  | 8.435 | 6.029     | 0.30%              |
| 600 - 619 | 12.30%             | 78.04  | 92.94   | 76.96%     | 98.23%         | 0.00%  | 7.942 | 5.965     | 3.04%              |
| 620 - 639 | 13.21%             | 80.34  | 94.58   | 75.00%     | 97.86%         | 22.87% | 7.744 | 5.703     | 2.99%              |
| 640 - 659 | 12.52%             | 79.66  | 95.00   | 81.00%     | 97.25%         | 21.95% | 7.255 | 5.482     | 1.66%              |
| 660 - 679 | 9.27%              | 78.77  | 90.00   | 79.82%     | 96.76%         | 22.97% | 7.063 | 5.231     | 2.04%              |
| 680 - 699 | 4.26%              | 80.13  | 95.00   | 78.57%     | 97.74%         | 9.39%  | 6.898 | 5.058     | 0.52%              |
| 700 - 719 | 2.61%              | 79.12  | 95.00   | 80.18%     | 97.96%         | 12.20% | 6.863 | 5.045     | 1.43%              |
| 720 - 739 | 2.03%              | 77.07  | 95.00   | 78.64%     | 98.18%         | 5.25%  | 6.539 | 4.923     | 1.88%              |
| 740 - 759 | 1.34%              | 76.20  | 94.75   | 89.09%     | 95.85%         | 5.10%  | 6.461 | 4.761     | 0.00%              |
| 760 - 779 | 0.67%              | 78.99  | 95.00   | 78.52%     | 99.08%         | 9.42%  | 6.411 | 4.711     | 0.00%              |
| 780 - 799 | 0.37%              | 67.64  | 95.00   | 91.18%     | 98.20%         | 10.36% | 6.630 | 4.323     | 3.27%              |
| 800 >=    | 0.08%              | 71.35  | 80.00   | 59.17%     | 100.00%        | 0.00%  | 6.930 | 4.749     | 0.00%              |
| Total     | 100.00%            | 77.15  | 95.00   | 74.91%     | 98.04%         | 8.89%  | 8.032 | 5.907     | 1.42%              |

**IO loans**

| FICO      | % of total<br>deal | WA LTV | Max LTV | % Full Doc | % Owner<br>Occ | % IO    | WAC   | WA Margin | with Silent<br>2nd |
|-----------|--------------------|--------|---------|------------|----------------|---------|-------|-----------|--------------------|
| 620 - 639 | 3.02%              | 81.87  | 90.00   | 76.52%     | 100.00%        | 100.00% | 7.528 | 5.639     | 2.46%              |
| 640 - 659 | 2.75%              | 80.24  | 95.00   | 78.48%     | 100.00%        | 100.00% | 7.120 | 5.427     | 1.97%              |
| 660 - 679 | 2.13%              | 79.16  | 90.00   | 80.34%     | 100.00%        | 100.00% | 7.046 | 5.208     | 0.77%              |
| 680 - 699 | 0.40%              | 84.87  | 95.00   | 78.80%     | 100.00%        | 100.00% | 7.096 | 4.974     | 0.00%              |
| 700 - 719 | 0.32%              | 84.35  | 95.00   | 77.51%     | 100.00%        | 100.00% | 7.328 | 5.099     | 2.81%              |
| 720 - 739 | 0.11%              | 84.38  | 94.89   | 80.98%     | 100.00%        | 100.00% | 6.848 | 4.750     | 19.02%             |
| 740 - 759 | 0.07%              | 83.71  | 92.50   | 100.00%    | 100.00%        | 100.00% | 6.627 | 4.748     | 0.00%              |
| 760 - 779 | 0.06%              | 84.94  | 90.00   | 79.88%     | 100.00%        | 100.00% | 6.612 | 4.750     | 0.00%              |
| 780 - 799 | 0.04%              | 63.92  | 75.56   | 100.00%    | 100.00%        | 100.00% | 5.500 | 2.750     | 0.00%              |
| Total     | 8.89%              | 80.93  | 95.00   | 78.54%     | 100.00%        | 100.00% | 7.230 | 5.406     | 1.96%              |

**We need strats broken out in this format for Total ARMs, Total Fixed, Total IO Loans seperately  
We also need this for the total pool combined**

Original Principal Balances of Mortgage Loans

| Range (\$)                | Number of Loans | Aggregate Original Principal Balance | % of Aggregate Principal Balance as of Cut-off Date | AVG CURRENT BALANCE | WA GROSS CPN | WA COMBLTV | WA FICO |
|---------------------------|-----------------|--------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| 50,000.01 - 75,000.00     | 1,287           | \$84,455,154.00                      | 5.62                                                | \$65,529.83         | 9.385        | 68.44      | 588     |
| 75,000.01 - 100,000.00    | 1,637           | \$143,506,149.00                     | 9.56                                                | \$87,599.49         | 8.786        | 74.73      | 596     |
| 100,000.01 - 125,000.00   | 1,331           | \$149,313,456.00                     | 9.95                                                | \$112,092.74        | 8.461        | 76.46      | 601     |
| 125,000.01 - 150,000.00   | 1,170           | \$160,784,250.00                     | 10.71                                               | \$137,322.97        | 8.161        | 77.68      | 606     |
| 150,000.01 - 175,000.00   | 875             | \$141,861,052.00                     | 9.45                                                | \$162,007.35        | 7.977        | 77.90      | 610     |
| 175,000.01 - 200,000.00   | 666             | \$124,388,305.00                     | 8.29                                                | \$186,639.84        | 7.828        | 78.22      | 615     |
| 200,000.01 - 225,000.00   | 546             | \$116,297,458.00                     | 7.75                                                | \$238,202.67        | 7.863        | 77.93      | 614     |
| 225,000.01 - 250,000.00   | 418             | \$99,643,754.00                      | 6.64                                                | \$238,202.67        | 7.758        | 76.60      | 616     |
| 250,000.01 - 275,000.00   | 301             | \$78,802,956.00                      | 5.25                                                | \$261,612.67        | 7.649        | 78.79      | 625     |
| 275,000.01 - 300,000.00   | 242             | \$69,649,750.00                      | 4.64                                                | \$287,596.61        | 7.597        | 78.34      | 623     |
| 300,000.01 - 333,700.00   | 243             | \$77,050,686.00                      | 5.13                                                | \$316,887.57        | 7.574        | 77.52      | 620     |
| 333,700.01 - 350,000.00   | 94              | \$32,178,570.00                      | 2.14                                                | \$342,044.38        | 7.655        | 80.39      | 625     |
| 350,000.01 - 600,000.00   | 467             | \$202,573,622.00                     | 13.50                                               | \$433,480.03        | 7.526        | 79.48      | 635     |
| 600,000.01 - 1,000,000.00 | 31              | \$20,639,239.00                      | 1.38                                                | \$665,326.77        | 7.247        | 77.43      | 649     |
| Total                     | 9,308           | \$1,501,144,401.00                   | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

Principal Balances of Mortgage Loans as of Cutoff Date

| Range (\$)                | Number of Loans | Aggregate Principal Balance as of Cutoff Date | % of Aggregate Principal Balance as of Cut-off Date | AVG CURRENT BALANCE | WA GROSS CPN | WA COMBLTV | WA FICO |
|---------------------------|-----------------|-----------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| 25,000.01 - 50,000.00     | 4               | \$187,679.00                                  | 0.01                                                | \$46,919.75         | 7.401        | 50.24      | 726     |
| 50,000.01 - 75,000.00     | 1,288           | \$84,523,195.77                               | 5.63                                                | \$65,623.60         | 9.382        | 68.47      | 588     |
| 75,000.01 - 100,000.00    | 1,634           | \$143,225,989.43                              | 9.55                                                | \$87,653.60         | 8.787        | 74.73      | 596     |
| 100,000.01 - 125,000.00   | 1,333           | \$149,494,960.46                              | 9.97                                                | \$112,149.26        | 8.459        | 76.48      | 601     |
| 125,000.01 - 150,000.00   | 1,166           | \$160,168,745.58                              | 10.68                                               | \$137,365.99        | 8.163        | 77.68      | 606     |
| 150,000.01 - 175,000.00   | 875             | \$141,756,435.57                              | 9.45                                                | \$162,007.35        | 7.977        | 77.90      | 610     |
| 175,000.01 - 200,000.00   | 666             | \$124,302,134.48                              | 8.29                                                | \$186,639.84        | 7.828        | 78.22      | 615     |
| 200,000.01 - 225,000.00   | 547             | \$116,437,347.75                              | 7.76                                                | \$238,202.67        | 7.862        | 77.92      | 614     |
| 225,000.01 - 250,000.00   | 420             | \$100,092,837.93                              | 6.67                                                | \$238,202.67        | 7.755        | 76.64      | 616     |
| 250,000.01 - 275,000.00   | 300             | \$78,545,658.83                               | 5.24                                                | \$261,612.67        | 7.651        | 78.79      | 625     |
| 275,000.01 - 300,000.00   | 240             | \$69,049,183.23                               | 4.60                                                | \$287,704.93        | 7.600        | 78.33      | 623     |
| 300,000.01 - 333,700.00   | 245             | \$77,670,653.58                               | 5.18                                                | \$317,023.08        | 7.570        | 77.59      | 620     |
| 333,700.01 - 350,000.00   | 93              | \$31,832,407.19                               | 2.12                                                | \$342,283.95        | 7.644        | 80.20      | 625     |
| 350,000.01 - 600,000.00   | 466             | \$202,087,963.70                              | 13.47                                               | \$433,665.16        | 7.529        | 79.49      | 635     |
| 600,000.01 - 1,000,000.00 | 31              | \$20,625,129.88                               | 1.38                                                | \$665,326.77        | 7.247        | 77.43      | 649     |
| Total                     | 9,308           | \$1,500,000,322.38                            | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

Current Mortgage Rates of Mortgage Loans

| Mortgage Rates (%) | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | Avg Current Balance | WA Gross CPN | WA Comblty | WA FICO |
|--------------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| 05.500 - 5.999     | 220             | \$54,630,895.72                                | 3.64                                                | \$248,322.25        | 5.828        | 74.01      | 703     |
| 06.000 - 6.499     | 387             | \$90,684,925.31                                | 6.05                                                | \$234,327.97        | 6.276        | 74.95      | 677     |
| 06.500 - 6.999     | 1,319           | \$265,599,023.13                               | 17.70                                               | \$201,333.60        | 6.788        | 78.24      | 651     |
| 07.000 - 7.499     | 966             | \$177,693,922.24                               | 11.85                                               | \$183,948.16        | 7.260        | 78.92      | 630     |
| 07.500 - 7.999     | 1,630           | \$277,436,495.56                               | 18.50                                               | \$170,206.44        | 7.759        | 78.32      | 615     |
| 08.000 - 8.499     | 874             | \$133,809,593.12                               | 8.92                                                | \$153,100.22        | 8.263        | 75.91      | 594     |
| 08.500 - 8.999     | 1,252           | \$178,961,838.86                               | 11.93                                               | \$142,940.77        | 8.765        | 76.12      | 582     |
| 09.000 - 9.499     | 565             | \$74,592,236.59                                | 4.97                                                | \$132,021.66        | 9.254        | 76.66      | 574     |
| 09.500 - 9.999     | 968             | \$119,051,769.88                               | 7.94                                                | \$122,987.37        | 9.761        | 76.16      | 566     |
| 10.000 - 10.499    | 336             | \$35,795,561.93                                | 2.39                                                | \$106,534.41        | 10.256       | 74.73      | 564     |
| 10.500 - 10.999    | 435             | \$50,857,159.43                                | 3.39                                                | \$116,913.01        | 10.733       | 77.22      | 553     |
| 11.000 - 11.499    | 135             | \$16,624,646.85                                | 1.11                                                | \$123,145.53        | 11.245       | 77.86      | 558     |
| 11.500 - 11.999    | 170             | \$17,973,704.85                                | 1.20                                                | \$105,727.68        | 11.725       | 77.19      | 553     |
| 12.000 - 12.499    | 39              | \$4,165,862.75                                 | 0.28                                                | \$106,816.99        | 12.230       | 78.51      | 547     |
| 12.500 - 12.999    | 11              | \$2,102,698.55                                 | 0.14                                                | \$191,154.41        | 12.672       | 83.31      | 555     |
| 13.000 - 13.499    | 1               | \$59,987.61                                    | 0.00                                                | \$59,987.61         | 13.450       | 65.22      | 531     |
| Total              | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

Original Term to Maturity of Mortgage Loans

| Original Term (mos) | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | Avg Current Balance | WA Gross CPN | WA Comblty | WA FICO |
|---------------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| 000 - 180           | 262             | \$27,554,955.60                                | 1.84                                                | \$105,171.59        | 7.790        | 70.04      | 642     |
| 181 - 240           | 217             | \$27,779,745.76                                | 1.85                                                | \$128,017.26        | 7.582        | 71.60      | 649     |
| 241 - 360           | 8,829           | \$1,444,665,621.02                             | 96.31                                               | \$163,627.32        | 8.046        | 77.39      | 612     |
| Total               | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

Stated Remaining Term to Maturity of Mortgage Loans

| Remaining Term (mos) | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | Avg Current Balance | WA Gross CPN | WA Comblty | WA FICO |
|----------------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| 000 - 120            | 40              | \$3,720,799.31                                 | 0.25                                                | \$93,019.98         | 7.910        | 63.57      | 651     |
| 121 - 180            | 222             | \$23,834,156.29                                | 1.59                                                | \$107,361.06        | 7.771        | 71.05      | 640     |
| 181 - 240            | 217             | \$27,779,745.76                                | 1.85                                                | \$128,017.26        | 7.582        | 71.60      | 649     |
| 241 - 300            | 40              | \$5,589,368.88                                 | 0.37                                                | \$139,734.22        | 7.292        | 76.99      | 677     |
| 301 - 360            | 8,789           | \$1,439,076,252.14                             | 95.94                                               | \$163,736.06        | 8.049        | 77.39      | 612     |
| Total                | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

Mortgage Insurance

| Mortgage Insurance | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | Avg Current Balance | WA Gross CPN | WA Comblty | WA FICO |
|--------------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| No                 | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |
| Total              | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

|       |                 | Aggregate Principal Balance as of Cut-off Date |          |                     |              |            | % of Aggregate Principal Balance as of Cut-off Date |  |  |  |  |
|-------|-----------------|------------------------------------------------|----------|---------------------|--------------|------------|-----------------------------------------------------|--|--|--|--|
| Lien  | Number of Loans | off Date                                       | off Date | Avg Current Balance | WA Gross CPN | WA Comblty | WA FICO                                             |  |  |  |  |
| 1     | 9,308           | \$1,500,000,322.38                             | 100.00   | \$161,151.73        | 8.032        | 77.15      | 613                                                 |  |  |  |  |
| Total | 9,308           | \$1,500,000,322.38                             | 100.00   | \$161,151.73        | 8.032        | 77.15      | 613                                                 |  |  |  |  |

|                |                 | Aggregate Principal Balance as of Cut-off Date |          |                     |              |            | % of Aggregate Principal Balance as of Cut-off Date |  |  |  |  |
|----------------|-----------------|------------------------------------------------|----------|---------------------|--------------|------------|-----------------------------------------------------|--|--|--|--|
| Seasoning(mos) | Number of Loans | off Date                                       | off Date | Avg Current Balance | WA Gross CPN | WA Comblty | WA FICO                                             |  |  |  |  |
| 0              | 2,636           | \$443,365,243.61                               | 29.56    | \$168,196.22        | 8.057        | 78.73      | 618                                                 |  |  |  |  |
| 1              | 5,786           | \$897,942,756.31                               | 59.86    | \$155,192.32        | 8.150        | 76.28      | 606                                                 |  |  |  |  |
| 2              | 662             | \$118,993,858.71                               | 7.93     | \$179,749.03        | 7.233        | 77.38      | 654                                                 |  |  |  |  |
| 3              | 115             | \$21,584,646.78                                | 1.44     | \$187,692.58        | 7.650        | 78.44      | 619                                                 |  |  |  |  |
| 4              | 89              | \$15,293,246.10                                | 1.02     | \$171,834.23        | 7.238        | 78.68      | 619                                                 |  |  |  |  |
| 5              | 13              | \$1,956,108.62                                 | 0.13     | \$150,469.89        | 8.003        | 76.60      | 599                                                 |  |  |  |  |
| 6              | 7               | \$864,462.25                                   | 0.06     | \$123,494.61        | 7.706        | 83.62      | 631                                                 |  |  |  |  |
| Total          | 9,308           | \$1,500,000,322.38                             | 100.00   | \$161,151.73        | 8.032        | 77.15      | 613                                                 |  |  |  |  |

Combined Loan-to-Value Ratios of Mortgage Loans

|               |                 | Aggregate Principal Balance as of Cut-off Date |          |                     |              |            | % of Aggregate Principal Balance as of Cut-off Date |  |  |  |  |
|---------------|-----------------|------------------------------------------------|----------|---------------------|--------------|------------|-----------------------------------------------------|--|--|--|--|
| Combined LTVs | Number of Loans | off Date                                       | off Date | Avg Current Balance | WA Gross CPN | WA Comblty | WA FICO                                             |  |  |  |  |
| <= 25.00      | 84              | \$7,748,901.57                                 | 0.52     | \$92,248.83         | 8.338        | 19.82      | 609                                                 |  |  |  |  |
| 25.01 - 30.00 | 52              | \$5,032,046.42                                 | 0.34     | \$96,770.12         | 8.144        | 27.69      | 599                                                 |  |  |  |  |
| 30.01 - 35.00 | 89              | \$9,424,096.16                                 | 0.63     | \$105,888.72        | 8.108        | 32.45      | 611                                                 |  |  |  |  |
| 35.01 - 40.00 | 121             | \$14,763,194.88                                | 0.98     | \$122,009.88        | 8.040        | 37.81      | 601                                                 |  |  |  |  |
| 40.01 - 45.00 | 120             | \$16,488,570.47                                | 1.10     | \$137,404.75        | 7.825        | 42.84      | 604                                                 |  |  |  |  |
| 45.01 - 50.00 | 169             | \$21,317,429.97                                | 1.42     | \$126,138.64        | 8.031        | 47.83      | 603                                                 |  |  |  |  |
| 50.01 - 55.00 | 223             | \$30,940,118.23                                | 2.06     | \$138,744.92        | 7.931        | 52.95      | 603                                                 |  |  |  |  |
| 55.01 - 60.00 | 428             | \$61,188,025.31                                | 4.08     | \$142,962.68        | 8.289        | 58.28      | 583                                                 |  |  |  |  |
| 60.01 - 65.00 | 427             | \$65,067,223.48                                | 4.34     | \$152,382.26        | 8.000        | 63.06      | 602                                                 |  |  |  |  |
| 65.01 - 70.00 | 558             | \$93,407,609.12                                | 6.23     | \$167,397.15        | 7.926        | 68.05      | 606                                                 |  |  |  |  |
| 70.01 - 75.00 | 1,453           | \$221,358,675.47                               | 14.76    | \$152,345.96        | 8.458        | 73.75      | 588                                                 |  |  |  |  |
| 75.01 - 80.00 | 1,614           | \$268,647,170.53                               | 17.91    | \$166,448.06        | 7.692        | 78.72      | 624                                                 |  |  |  |  |
| 80.01 - 85.00 | 1,511           | \$256,343,354.73                               | 17.09    | \$169,651.46        | 8.269        | 83.76      | 608                                                 |  |  |  |  |
| 85.01 - 90.00 | 2,381           | \$414,239,156.21                               | 27.62    | \$173,976.97        | 7.891        | 89.10      | 630                                                 |  |  |  |  |
| 90.01 - 95.00 | 78              | \$14,034,749.83                                | 0.94     | \$179,932.69        | 7.626        | 94.15      | 704                                                 |  |  |  |  |
| Total         | 9,308           | \$1,500,000,322.38                             | 100.00   | \$161,151.73        | 8.032        | 77.15      | 613                                                 |  |  |  |  |

# Owner Occupancy of Mortgage Loans

| Owner Occupancy | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | AVG CURRENT BALANCE | WA GROSS CPN | WA COMBLTV | WA FICO |
|-----------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| Non-owner       | 157             | \$22,018,790.99                                | 1.47                                                | \$140,247.08        | 8.355        | 73.75      | 629     |
| Primary         | 9,099           | \$1,470,623,657.38                             | 98.04                                               | \$161,624.76        | 8.026        | 77.19      | 613     |
| Second Home     | 52              | \$7,357,874.01                                 | 0.49                                                | \$141,497.58        | 8.405        | 78.47      | 621     |
| Total           | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

# Property Type of Mortgage Loans

| Property Types         | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | AVG CURRENT BALANCE | WA GROSS CPN | WA COMBLTV | WA FICO |
|------------------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| Condominium            | 276             | \$46,095,728.21                                | 3.07                                                | \$167,013.51        | 7.736        | 77.29      | 623     |
| Manufactured Housing   | 208             | \$22,496,044.92                                | 1.50                                                | \$108,154.06        | 8.030        | 72.46      | 620     |
| PUD Attached           | 21              | \$3,828,968.46                                 | 0.26                                                | \$182,331.83        | 8.065        | 79.22      | 611     |
| PUD Detached           | 426             | \$75,253,961.97                                | 5.02                                                | \$176,652.49        | 8.078        | 80.37      | 608     |
| Single Family Attached | 81              | \$9,620,580.64                                 | 0.64                                                | \$118,772.60        | 8.445        | 77.25      | 591     |
| Single Family Detached | 7,974           | \$1,273,597,081.22                             | 84.91                                               | \$159,718.72        | 8.035        | 77.39      | 613     |
| Two-Four Family        | 322             | \$69,107,956.96                                | 4.61                                                | \$214,620.98        | 8.066        | 70.44      | 627     |
| Total                  | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

# Loan Purpose of Mortgage Loans

| Loan Purpose        | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | AVG CURRENT BALANCE | WA GROSS CPN | WA COMBLTV | WA FICO |
|---------------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| Cash Out Refinance  | 8,775           | \$1,417,538,990.69                             | 94.50                                               | \$161,542.90        | 8.051        | 76.99      | 612     |
| Purchase            | 120             | \$19,135,421.53                                | 1.28                                                | \$159,461.85        | 7.543        | 80.35      | 634     |
| Rate/Term Refinance | 413             | \$63,325,910.16                                | 4.22                                                | \$153,331.50        | 7.766        | 79.64      | 633     |
| Total               | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

# Document Type of Mortgage Loans

| Document Type | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | AVG CURRENT BALANCE | WA GROSS CPN | WA COMBLTV | WA FICO |
|---------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| Full          | 6,908           | \$1,123,609,474.02                             | 74.91                                               | \$162,653.37        | 7.857        | 77.87      | 617     |
| Limited       | 1,275           | \$197,746,990.00                               | 13.18                                               | \$155,095.68        | 8.365        | 78.13      | 600     |
| Stated        | 1,125           | \$178,643,858.36                               | 11.91                                               | \$158,794.54        | 8.768        | 71.52      | 606     |
| Total         | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

Product Type of Mortgage Loans

| Product Type          | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | AVG CURRENT BALANCE | WA GROSS CPN | WA COMBLTV | WA FICO |
|-----------------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| 2/28 LIBOR            | 6,304           | \$981,821,275.14                               | 65.45                                               | \$155,745.76        | 8.373        | 77.04      | 594     |
| 2/28 LIBOR IO: 5Yr IO | 387             | \$96,777,898.00                                | 6.45                                                | \$250,072.09        | 7.251        | 81.08      | 648     |
| 3/27 LIBOR            | 722             | \$101,363,817.77                               | 6.76                                                | \$140,393.10        | 8.012        | 76.41      | 603     |
| 3/27 LIBOR IO: 5Yr IO | 78              | \$20,037,273.59                                | 1.34                                                | \$256,888.12        | 7.134        | 81.99      | 662     |
| FIXED RATE            | 1,749           | \$283,410,561.88                               | 18.89                                               | \$162,041.49        | 7.236        | 76.01      | 667     |
| FIXED RATE: 5Yr IO    | 68              | \$16,589,496.00                                | 1.11                                                | \$243,963.18        | 7.221        | 78.75      | 671     |
| Total                 | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

\*\* For ARM loans please break out 2/28, 3/27, 5/25 by percentage

\*\* For IO loans please include length of amortization term and fixed rate term (2yr, 3yr, 5yr, 10yr)

Geographical Distribution of Mortgage Loans

| State | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | AVG CURRENT BALANCE | WA GROSS CPN | WA COMBLTV | WA FICO |
|-------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| CA    | 1,004           | \$259,725,621.24                               | 17.32                                               | \$258,690.86        | 7.419        | 74.05      | 623     |
| MA    | 168             | \$39,134,832.83                                | 2.61                                                | \$232,945.43        | 6.477        | 76.37      | 642     |
| NY    | 524             | \$121,176,975.19                               | 8.08                                                | \$231,253.77        | 8.235        | 71.00      | 610     |
| Other | 7,612           | \$1,079,962,893.12                             | 72.00                                               | \$141,876.37        | 8.214        | 78.61      | 610     |
| Total | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

Prepay Penalty for Mortgage Loans

| Prepay Penalty     | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | AVG CURRENT BALANCE | WA GROSS CPN | WA COMBLTV | WA FICO |
|--------------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| Has Prepay Penalty | 5,471           | \$893,701,848.22                               | 59.58                                               | \$163,352.56        | 7.718        | 77.79      | 620     |
| None               | 3,837           | \$606,298,474.16                               | 40.42                                               | \$158,013.68        | 8.496        | 76.21      | 604     |
| Total              | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

Prepay Term for Mortgage Loans

| Prepay Term | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | AVG CURRENT BALANCE | WA GROSS CPN | WA COMBLTV | WA FICO |
|-------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| 0           | 3,837           | \$606,298,474.16                               | 40.42                                               | \$158,013.68        | 8.496        | 76.21      | 604     |
| 12          | 191             | \$44,296,621.65                                | 2.95                                                | \$231,919.49        | 7.247        | 70.43      | 649     |
| 24          | 10              | \$3,788,078.68                                 | 0.25                                                | \$378,807.87        | 7.697        | 78.83      | 619     |
| 30          | 39              | \$8,243,380.01                                 | 0.55                                                | \$211,368.72        | 8.136        | 84.81      | 625     |
| 36          | 5,231           | \$837,373,767.88                               | 55.82                                               | \$160,079.10        | 7.739        | 78.10      | 618     |
| Total       | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

Fico Scores of Mortgage Loans

| Fico Scores | Number of Loans | Aggregate Principal Balance as of Cut- |          | % of Aggregate Principal Balance as |                 | AVG CURRENT BALANCE | WA GROSS CPN | WA COMBLTV | WA FICO |
|-------------|-----------------|----------------------------------------|----------|-------------------------------------|-----------------|---------------------|--------------|------------|---------|
|             |                 | off Date                               | off Date | of Cut-off Date                     | of Cut-off Date |                     |              |            |         |
| 500 - 519   | 434             | \$51,561,412.63                        |          | 3.44                                |                 | \$118,805.10        | 9.698        | 64.25      | 510     |
| 520 - 539   | 768             | \$101,407,612.06                       |          | 6.76                                |                 | \$132,041.16        | 9.621        | 71.62      | 529     |
| 540 - 559   | 993             | \$139,996,352.41                       |          | 9.33                                |                 | \$140,983.24        | 9.120        | 75.21      | 551     |
| 560 - 579   | 1,159           | \$172,181,174.53                       |          | 11.48                               |                 | \$148,560.12        | 8.694        | 76.26      | 569     |
| 580 - 599   | 1,036           | \$154,890,571.90                       |          | 10.33                               |                 | \$149,508.27        | 8.435        | 76.84      | 589     |
| 600 - 619   | 1,097           | \$184,573,824.75                       |          | 12.30                               |                 | \$168,253.26        | 7.942        | 78.04      | 609     |
| 620 - 639   | 1,151           | \$198,169,905.02                       |          | 13.21                               |                 | \$172,171.94        | 7.744        | 80.34      | 629     |
| 640 - 659   | 1,056           | \$187,816,635.62                       |          | 12.52                               |                 | \$177,856.66        | 7.255        | 79.66      | 649     |
| 660 - 679   | 747             | \$139,056,376.60                       |          | 9.27                                |                 | \$186,153.11        | 7.063        | 78.77      | 668     |
| 680 - 699   | 342             | \$63,969,173.38                        |          | 4.26                                |                 | \$187,044.37        | 6.898        | 80.13      | 688     |
| 700 - 719   | 193             | \$39,132,068.24                        |          | 2.61                                |                 | \$202,756.83        | 6.863        | 79.12      | 709     |
| 720 - 739   | 150             | \$30,415,230.89                        |          | 2.03                                |                 | \$202,768.21        | 6.539        | 77.07      | 728     |
| 740 - 759   | 91              | \$20,123,149.98                        |          | 1.34                                |                 | \$221,133.52        | 6.461        | 76.20      | 749     |
| 760 - 779   | 53              | \$10,024,816.30                        |          | 0.67                                |                 | \$189,147.48        | 6.411        | 78.99      | 769     |
| 780 - 799   | 33              | \$5,535,823.68                         |          | 0.37                                |                 | \$167,752.23        | 6.630        | 67.64      | 787     |
| 800 >=      | 5               | \$1,146,194.39                         |          | 0.08                                |                 | \$229,238.88        | 6.930        | 71.35      | 803     |
| Total       | 9,308           | \$1,500,000,322.38                     |          | 100.00                              |                 | \$161,151.73        | 8.032        | 77.15      | 613     |

**We need strats broken out in this format for Total ARMs, Total Fixed, Total IO Loans separately  
We also need this for the total pool combined**

Original Principal Balances of Mortgage Loans

| Range (\$)                | Number of Loans | Aggregate Original Principal Balance | % of Aggregate Principal Balance as of Cut-off Date | Avg Current Balance | WA Gross CPN | WA Comblty | WA FICO |
|---------------------------|-----------------|--------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| 50,000.01 - 75,000.00     | 1,287           | \$84,455,154.00                      | 5.62                                                | \$65,529.83         | 9.385        | 68.44      | 588     |
| 75,000.01 - 100,000.00    | 1,637           | \$143,506,149.00                     | 9.56                                                | \$87,599.49         | 8.786        | 74.73      | 596     |
| 100,000.01 - 125,000.00   | 1,331           | \$149,313,456.00                     | 9.95                                                | \$112,092.74        | 8.461        | 76.46      | 601     |
| 125,000.01 - 150,000.00   | 1,170           | \$160,784,250.00                     | 10.71                                               | \$137,322.97        | 8.161        | 77.68      | 606     |
| 150,000.01 - 175,000.00   | 875             | \$141,861,052.00                     | 9.45                                                | \$162,007.35        | 7.977        | 77.90      | 610     |
| 175,000.01 - 200,000.00   | 666             | \$124,388,305.00                     | 8.29                                                | \$186,639.84        | 7.828        | 78.22      | 615     |
| 200,000.01 - 225,000.00   | 546             | \$116,297,458.00                     | 7.75                                                | \$212,843.44        | 7.863        | 77.93      | 614     |
| 225,000.01 - 250,000.00   | 418             | \$99,643,754.00                      | 6.64                                                | \$238,202.67        | 7.758        | 76.60      | 616     |
| 250,000.01 - 275,000.00   | 301             | \$78,802,956.00                      | 5.25                                                | \$261,612.67        | 7.649        | 78.79      | 625     |
| 275,000.01 - 300,000.00   | 242             | \$69,649,750.00                      | 4.64                                                | \$287,596.61        | 7.597        | 78.34      | 623     |
| 300,000.01 - 333,700.00   | 243             | \$77,050,686.00                      | 5.13                                                | \$316,887.57        | 7.574        | 77.52      | 620     |
| 333,700.01 - 350,000.00   | 94              | \$32,178,570.00                      | 2.14                                                | \$342,044.38        | 7.655        | 80.39      | 625     |
| 350,000.01 - 600,000.00   | 467             | \$202,573,622.00                     | 13.50                                               | \$433,480.03        | 7.526        | 79.48      | 635     |
| 600,000.01 - 1,000,000.00 | 31              | \$20,639,239.00                      | 1.38                                                | \$665,326.77        | 7.247        | 77.43      | 649     |
| Total                     | 9,308           | \$1,501,144,401.00                   | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

Principal Balances of Mortgage Loans as of Cutoff Date

| Range (\$)                | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | Avg Current Balance | WA Gross CPN | WA Comblty | WA FICO |
|---------------------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| 25,000.01 - 50,000.00     | 4               | \$187,679.00                                   | 0.01                                                | \$46,919.75         | 7.401        | 50.24      | 726     |
| 50,000.01 - 75,000.00     | 1,288           | \$84,523,195.77                                | 5.63                                                | \$65,623.60         | 9.382        | 68.47      | 588     |
| 75,000.01 - 100,000.00    | 1,634           | \$143,225,989.43                               | 9.55                                                | \$87,653.60         | 8.787        | 74.73      | 596     |
| 100,000.01 - 125,000.00   | 1,333           | \$149,494,960.46                               | 9.97                                                | \$112,149.26        | 8.459        | 76.48      | 601     |
| 125,000.01 - 150,000.00   | 1,166           | \$160,168,745.58                               | 10.68                                               | \$137,365.99        | 8.163        | 77.68      | 606     |
| 150,000.01 - 175,000.00   | 875             | \$141,756,435.57                               | 9.45                                                | \$162,007.35        | 7.977        | 77.90      | 610     |
| 175,000.01 - 200,000.00   | 666             | \$124,302,134.48                               | 8.29                                                | \$186,639.84        | 7.828        | 78.22      | 615     |
| 200,000.01 - 225,000.00   | 547             | \$116,437,347.75                               | 7.76                                                | \$212,865.35        | 7.862        | 77.92      | 614     |
| 225,000.01 - 250,000.00   | 420             | \$100,092,837.93                               | 6.67                                                | \$238,316.28        | 7.755        | 76.64      | 616     |
| 250,000.01 - 275,000.00   | 300             | \$78,545,658.83                                | 5.24                                                | \$261,818.86        | 7.651        | 78.79      | 625     |
| 275,000.01 - 300,000.00   | 240             | \$69,049,183.23                                | 4.60                                                | \$287,704.93        | 7.600        | 78.33      | 623     |
| 300,000.01 - 333,700.00   | 245             | \$77,670,653.58                                | 5.18                                                | \$317,023.08        | 7.570        | 77.59      | 620     |
| 333,700.01 - 350,000.00   | 93              | \$31,832,407.19                                | 2.12                                                | \$342,283.95        | 7.644        | 80.20      | 625     |
| 350,000.01 - 600,000.00   | 466             | \$202,087,963.70                               | 13.47                                               | \$433,665.16        | 7.529        | 79.49      | 635     |
| 600,000.01 - 1,000,000.00 | 31              | \$20,625,129.88                                | 1.38                                                | \$665,326.77        | 7.247        | 77.43      | 649     |
| Total                     | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

Current Mortgage Rates of Mortgage Loans

| Mortgage Rates (%) | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | Avg Current Balance | WA Gross CPN | WA ComblTV | WA FICO |
|--------------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| 05.500 - 5.999     | 220             | \$54,630,895.72                                | 3.64                                                | \$248,322.25        | 5.828        | 74.01      | 703     |
| 06.000 - 6.499     | 387             | \$90,684,925.31                                | 6.05                                                | \$234,327.97        | 6.276        | 74.95      | 677     |
| 06.500 - 6.999     | 1,319           | \$265,559,023.13                               | 17.70                                               | \$201,333.60        | 6.788        | 78.24      | 651     |
| 07.000 - 7.499     | 966             | \$177,693,922.24                               | 11.85                                               | \$183,948.16        | 7.260        | 78.92      | 630     |
| 07.500 - 7.999     | 1,630           | \$277,436,495.56                               | 18.50                                               | \$170,206.44        | 7.759        | 78.32      | 615     |
| 08.000 - 8.499     | 874             | \$133,809,593.12                               | 8.92                                                | \$153,100.22        | 8.263        | 75.91      | 594     |
| 08.500 - 8.999     | 1,252           | \$178,961,838.86                               | 11.93                                               | \$142,940.77        | 8.765        | 76.12      | 582     |
| 09.000 - 9.499     | 565             | \$74,592,236.59                                | 4.97                                                | \$132,021.66        | 9.254        | 76.66      | 574     |
| 09.500 - 9.999     | 968             | \$119,051,769.88                               | 7.94                                                | \$122,987.37        | 9.761        | 76.16      | 566     |
| 10.000 - 10.499    | 336             | \$35,795,561.93                                | 2.39                                                | \$106,534.41        | 10.256       | 74.73      | 564     |
| 10.500 - 10.999    | 435             | \$50,857,159.43                                | 3.39                                                | \$116,913.01        | 10.733       | 77.22      | 553     |
| 11.000 - 11.499    | 135             | \$16,624,646.85                                | 1.11                                                | \$123,145.53        | 11.245       | 77.86      | 558     |
| 11.500 - 11.999    | 170             | \$17,973,704.85                                | 1.20                                                | \$105,727.68        | 11.725       | 77.19      | 553     |
| 12.000 - 12.499    | 39              | \$4,165,862.75                                 | 0.28                                                | \$106,816.99        | 12.230       | 78.51      | 547     |
| 12.500 - 12.999    | 11              | \$2,102,698.55                                 | 0.14                                                | \$191,154.41        | 12.672       | 83.31      | 555     |
| 13.000 - 13.499    | 1               | \$59,987.61                                    | 0.00                                                | \$59,987.61         | 13.450       | 65.22      | 531     |
| Total              | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

Original Term to Maturity of Mortgage Loans

| Original Term (mos) | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | Avg Current Balance | WA Gross CPN | WA ComblTV | WA FICO |
|---------------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| 000 - 180           | 262             | \$27,554,955.60                                | 1.84                                                | \$105,171.59        | 7.790        | 70.04      | 642     |
| 181 - 240           | 217             | \$27,779,745.76                                | 1.85                                                | \$128,017.26        | 7.582        | 71.60      | 649     |
| 241 - 360           | 8,829           | \$1,444,665,621.02                             | 96.31                                               | \$163,627.32        | 8.046        | 77.39      | 612     |
| Total               | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

Stated Remaining Term to Maturity of Mortgage Loans

| Remaining Term (mos) | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | Avg Current Balance | WA Gross CPN | WA ComblTV | WA FICO |
|----------------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| 000 - 120            | 40              | \$3,720,799.31                                 | 0.25                                                | \$93,019.98         | 7.910        | 63.57      | 651     |
| 121 - 180            | 222             | \$23,834,156.29                                | 1.59                                                | \$107,361.06        | 7.771        | 71.05      | 640     |
| 181 - 240            | 217             | \$27,779,745.76                                | 1.85                                                | \$128,017.26        | 7.582        | 71.60      | 649     |
| 241 - 300            | 40              | \$5,589,368.88                                 | 0.37                                                | \$139,734.22        | 7.292        | 76.99      | 677     |
| 301 - 360            | 8,789           | \$1,439,076,252.14                             | 95.94                                               | \$163,736.06        | 8.049        | 77.39      | 612     |
| Total                | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

| Mortgage Insurance No | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | Avg Current Balance | WA Gross CPN | WA ComblTV | WA FICO |
|-----------------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| No                    | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |
| Total                 | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

Aggregate Principal Balance as of Cut-off Date - % of Aggregate Principal Balance as of Cut-off Date

| Lien  | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | Avg Current Balance | WA Gross CPN | WA Comb. TV | WA FICO |
|-------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|-------------|---------|
| 1     | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15       | 613     |
| Total | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15       | 613     |

Aggregate Principal Balance as of Cut-off Date - % of Aggregate Principal Balance as of Cut-off Date

| Seasoning(mos) | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | Avg Current Balance | WA Gross CPN | WA Comb. TV | WA FICO |
|----------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|-------------|---------|
| 0              | 2,636           | \$443,365,243.61                               | 29.56                                               | \$168,196.22        | 8.057        | 78.73       | 618     |
| 1              | 5,786           | \$897,942,756.31                               | 59.86                                               | \$155,192.32        | 8.150        | 76.28       | 606     |
| 2              | 662             | \$118,993,858.71                               | 7.93                                                | \$179,749.03        | 7.233        | 77.38       | 654     |
| 3              | 115             | \$21,584,646.78                                | 1.42                                                | \$187,692.58        | 7.630        | 78.44       | 619     |
| 4              | 89              | \$15,293,246.10                                | 1.02                                                | \$171,834.23        | 7.238        | 78.68       | 619     |
| 5              | 13              | \$1,956,108.62                                 | 0.13                                                | \$150,469.89        | 8.003        | 76.60       | 599     |
| 6              | 7               | \$864,462.25                                   | 0.06                                                | \$123,494.61        | 7.706        | 83.62       | 631     |
| Total          | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15       | 613     |

Combined Loan-to-Value Ratios of Mortgage Loans

| Combined LTV's | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | Avg Current Balance | WA Gross CPN | WA Comb. TV | WA FICO |
|----------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|-------------|---------|
| <= 25.00       | 84              | \$7,748,901.57                                 | 0.52                                                | \$92,248.83         | 8.338        | 19.82       | 609     |
| 25.01 - 30.00  | 52              | \$5,032,046.42                                 | 0.34                                                | \$96,770.12         | 8.144        | 27.69       | 599     |
| 30.01 - 35.00  | 89              | \$9,424,096.16                                 | 0.63                                                | \$105,888.72        | 8.108        | 32.45       | 611     |
| 35.01 - 40.00  | 121             | \$14,763,194.88                                | 0.98                                                | \$122,009.88        | 8.040        | 37.81       | 601     |
| 40.01 - 45.00  | 120             | \$16,488,570.47                                | 1.10                                                | \$137,404.75        | 7.825        | 42.84       | 604     |
| 45.01 - 50.00  | 169             | \$21,317,429.97                                | 1.42                                                | \$126,138.64        | 8.031        | 47.83       | 603     |
| 50.01 - 55.00  | 223             | \$30,940,118.23                                | 2.06                                                | \$138,744.92        | 7.931        | 52.95       | 603     |
| 55.01 - 60.00  | 428             | \$61,188,025.31                                | 4.08                                                | \$142,962.68        | 8.289        | 58.28       | 583     |
| 60.01 - 65.00  | 427             | \$65,067,223.48                                | 4.34                                                | \$152,382.26        | 8.000        | 63.06       | 602     |
| 65.01 - 70.00  | 558             | \$93,407,609.12                                | 6.23                                                | \$167,397.15        | 7.926        | 68.05       | 606     |
| 70.01 - 75.00  | 1,453           | \$221,358,675.47                               | 14.76                                               | \$152,345.96        | 8.458        | 73.75       | 588     |
| 75.01 - 80.00  | 1,614           | \$268,647,170.53                               | 17.91                                               | \$166,448.06        | 7.692        | 78.72       | 624     |
| 80.01 - 85.00  | 1,511           | \$256,343,354.73                               | 17.09                                               | \$169,651.46        | 8.269        | 83.76       | 608     |
| 85.01 - 90.00  | 2,381           | \$414,239,156.21                               | 27.62                                               | \$173,976.97        | 7.891        | 89.10       | 630     |
| 90.01 - 95.00  | 78              | \$14,034,749.83                                | 0.94                                                | \$179,932.69        | 7.626        | 94.15       | 704     |
| Total          | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15       | 613     |

# Owner Occupancy of Mortgage Loans

| Owner Occupancy | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | AVG CURRENT BALANCE | WA GROSS CPN | WA COMBLTV | WA FICO |
|-----------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| Non-owner       | 157             | \$22,018,790.99                                | 1.47                                                | \$10,247.08         | 8.355        | 73.75      | 629     |
| Primary         | 9,099           | \$1,470,623,657.38                             | 98.04                                               | \$161,624.76        | 8.026        | 77.19      | 613     |
| Second Home     | 52              | \$7,357,874.01                                 | 0.49                                                | \$141,497.58        | 8.405        | 78.47      | 621     |
| Total           | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

# Property Type of Mortgage Loans

| Property Types         | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | AVG CURRENT BALANCE | WA GROSS CPN | WA COMBLTV | WA FICO |
|------------------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| Condominium            | 276             | \$46,095,728.21                                | 3.07                                                | \$167,013.51        | 7.736        | 77.29      | 623     |
| Manufactured Housing   | 208             | \$22,496,044.92                                | 1.50                                                | \$108,154.06        | 8.030        | 72.46      | 620     |
| PUD Attached           | 21              | \$3,828,968.46                                 | 0.26                                                | \$182,331.83        | 8.065        | 79.22      | 611     |
| PUD Detached           | 426             | \$75,253,961.97                                | 5.02                                                | \$176,652.49        | 8.078        | 80.37      | 608     |
| Single Family Attached | 81              | \$9,620,580.64                                 | 0.64                                                | \$118,772.60        | 8.445        | 77.25      | 591     |
| Single Family Detached | 7,974           | \$1,273,597,081.22                             | 84.91                                               | \$159,718.72        | 8.035        | 77.39      | 613     |
| Two-Four Family        | 322             | \$69,107,956.96                                | 4.61                                                | \$214,620.98        | 8.066        | 70.44      | 627     |
| Total                  | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

# Loan Purpose of Mortgage Loans

| Loan Purpose        | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | AVG CURRENT BALANCE | WA GROSS CPN | WA COMBLTV | WA FICO |
|---------------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| Cash Out Refinance  | 8,775           | \$1,417,538,990.69                             | 94.50                                               | \$161,542.90        | 8.051        | 76.99      | 612     |
| Purchase            | 120             | \$19,135,421.53                                | 1.28                                                | \$159,461.85        | 7.543        | 80.35      | 634     |
| Rate/Term Refinance | 413             | \$63,325,910.16                                | 4.22                                                | \$153,331.50        | 7.766        | 79.64      | 633     |
| Total               | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

# Document Type of Mortgage Loans

| Document Type | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | AVG CURRENT BALANCE | WA GROSS CPN | WA COMBLTV | WA FICO |
|---------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| Full          | 6,908           | \$1,123,609,474.02                             | 74.91                                               | \$162,653.37        | 7.837        | 77.87      | 617     |
| Limited       | 1,275           | \$197,746,990.00                               | 13.18                                               | \$155,095.68        | 8.365        | 78.13      | 600     |
| Stated        | 1,125           | \$178,643,858.36                               | 11.91                                               | \$158,794.54        | 8.768        | 71.52      | 606     |
| Total         | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

Product Type of Mortgage Loans

| Product Type          | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | AVG CURRENT BALANCE | WA GROSS CPN | WA COMBLTV | WA FICO |
|-----------------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| 2/28 LIBOR            | 6,304           | \$981,821,275.14                               | 65.45                                               | \$155,745.76        | 8.373        | 77.04      | 594     |
| 2/28 LIBOR IO: 5Yr IO | 387             | \$96,777,898.00                                | 6.45                                                | \$250,072.09        | 7.251        | 81.08      | 648     |
| 3/27 LIBOR            | 722             | \$101,363,817.77                               | 6.76                                                | \$140,393.10        | 8.012        | 76.41      | 603     |
| 3/27 LIBOR IO: 5Yr IO | 78              | \$20,037,273.59                                | 1.34                                                | \$256,888.12        | 7.134        | 81.99      | 662     |
| FIXED RATE            | 1,749           | \$283,410,561.88                               | 18.89                                               | \$162,041.49        | 7.236        | 76.01      | 667     |
| FIXED RATE: 5Yr IO    | 68              | \$16,589,496.00                                | 1.11                                                | \$243,963.18        | 7.221        | 78.75      | 671     |
| Total                 | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

\*\* For ARM loans please break out 2/28, 3/27, 5/25 by percentage

\*\* For IO loans please include length of amortization term and fixed rate term (2Yr, 3Yr, 5Yr, 10Yr)

Geographical Distribution of Mortgage Loans

| State | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | AVG CURRENT BALANCE | WA GROSS CPN | WA COMBLTV | WA FICO |
|-------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| CA    | 1,004           | \$259,725,621.24                               | 17.32                                               | \$258,690.86        | 7.419        | 74.05      | 623     |
| MA    | 168             | \$39,134,832.83                                | 2.61                                                | \$232,945.43        | 6.477        | 76.37      | 642     |
| NY    | 524             | \$121,176,975.19                               | 8.08                                                | \$231,253.77        | 8.235        | 71.00      | 610     |
| Other | 7,612           | \$1,079,962,893.12                             | 72.00                                               | \$141,876.37        | 8.214        | 78.61      | 610     |
| Total | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

Prepay Penalty for Mortgage Loans

| Prepay Penalty     | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | AVG CURRENT BALANCE | WA GROSS CPN | WA COMBLTV | WA FICO |
|--------------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| Has Prepay Penalty | 5,471           | \$893,701,848.12                               | 59.58                                               | \$163,352.56        | 7.718        | 77.79      | 620     |
| None               | 3,837           | \$606,298,474.16                               | 40.42                                               | \$158,013.68        | 8.496        | 76.21      | 604     |
| Total              | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

Prepay Term for Mortgage Loans

| Prepay Term | Number of Loans | Aggregate Principal Balance as of Cut-off Date | % of Aggregate Principal Balance as of Cut-off Date | AVG CURRENT BALANCE | WA GROSS CPN | WA COMBLTV | WA FICO |
|-------------|-----------------|------------------------------------------------|-----------------------------------------------------|---------------------|--------------|------------|---------|
| 0           | 3,837           | \$606,298,474.16                               | 40.42                                               | \$158,013.68        | 8.496        | 76.21      | 604     |
| 12          | 191             | \$44,296,621.65                                | 2.95                                                | \$231,919.49        | 7.247        | 70.43      | 649     |
| 24          | 10              | \$3,788,078.68                                 | 0.25                                                | \$378,807.87        | 7.697        | 78.83      | 619     |
| 30          | 39              | \$8,243,380.01                                 | 0.55                                                | \$211,368.72        | 8.136        | 84.81      | 625     |
| 36          | 5,231           | \$837,373,767.88                               | 55.82                                               | \$160,079.10        | 7.739        | 78.10      | 618     |
| Total       | 9,308           | \$1,500,000,322.38                             | 100.00                                              | \$161,151.73        | 8.032        | 77.15      | 613     |

Fico Scores of Mortgage Loans

| Fico Scores | Number of Loans | Aggregate Principal Balance as of Cut-off Date |          | % of Aggregate Principal Balance as of Cut-off Date | AVG CURRENT BALANCE | WA GROSS CFN | WA COMBLTV | WA FICO |
|-------------|-----------------|------------------------------------------------|----------|-----------------------------------------------------|---------------------|--------------|------------|---------|
|             |                 | off Date                                       | off Date |                                                     |                     |              |            |         |
| 500 - 519   | 434             | \$51,561,412.63                                | 3.44     |                                                     | \$118,805.10        | 9.698        | 64.25      | 510     |
| 520 - 539   | 768             | \$101,407,612.06                               | 6.76     |                                                     | \$132,041.16        | 9.621        | 71.62      | 529     |
| 540 - 559   | 993             | \$139,996,352.41                               | 9.33     |                                                     | \$140,983.24        | 9.120        | 75.21      | 551     |
| 560 - 579   | 1,159           | \$172,181,174.53                               | 11.48    |                                                     | \$148,560.12        | 8.694        | 76.26      | 569     |
| 580 - 599   | 1,036           | \$154,890,571.90                               | 10.33    |                                                     | \$149,508.27        | 8.435        | 76.84      | 589     |
| 600 - 619   | 1,097           | \$184,573,824.75                               | 12.30    |                                                     | \$168,253.26        | 7.942        | 78.04      | 609     |
| 620 - 639   | 1,151           | \$198,169,905.02                               | 13.21    |                                                     | \$172,171.94        | 7.744        | 80.34      | 629     |
| 640 - 659   | 1,056           | \$187,816,635.62                               | 12.52    |                                                     | \$177,856.66        | 7.255        | 79.66      | 649     |
| 660 - 679   | 747             | \$139,056,376.60                               | 9.27     |                                                     | \$186,153.11        | 7.063        | 78.77      | 668     |
| 680 - 699   | 342             | \$63,969,173.38                                | 4.26     |                                                     | \$187,044.37        | 6.898        | 80.13      | 688     |
| 700 - 719   | 193             | \$39,132,068.24                                | 2.61     |                                                     | \$202,756.83        | 6.863        | 79.12      | 709     |
| 720 - 739   | 150             | \$30,415,230.89                                | 2.03     |                                                     | \$202,768.21        | 6.539        | 77.07      | 728     |
| 740 - 759   | 91              | \$20,123,149.98                                | 1.34     |                                                     | \$221,133.52        | 6.461        | 76.20      | 749     |
| 760 - 779   | 53              | \$10,024,816.30                                | 0.67     |                                                     | \$189,147.48        | 6.411        | 78.99      | 769     |
| 780 - 799   | 33              | \$5,535,823.68                                 | 0.37     |                                                     | \$167,752.23        | 6.630        | 67.64      | 787     |
| 800 >=      | 5               | \$1,146,194.39                                 | 0.08     |                                                     | \$229,238.88        | 6.930        | 71.35      | 803     |
| Total       | 9,308           | \$1,500,000,322.38                             | 100.00   |                                                     | \$161,151.73        | 8.032        | 77.15      | 613     |

**Aggregate Loans**

| FICO      | % of total deal | WA LTV | Max LTV | % Full Doc | % Owner Occ | % IO   | WAC   | WA Margin | with Silent 2nd |
|-----------|-----------------|--------|---------|------------|-------------|--------|-------|-----------|-----------------|
| 500 - 519 | 3.44%           | 64.25  | 75.00   | 0.00%      | 0.00%       | 0.00%  | 9.698 | 6.657     | 0.37%           |
| 520 - 539 | 6.76%           | 71.62  | 85.00   | 0.00%      | 0.00%       | 0.00%  | 9.621 | 6.476     | 0.24%           |
| 540 - 559 | 9.33%           | 75.21  | 93.90   | 0.00%      | 0.00%       | 0.00%  | 9.120 | 6.247     | 0.54%           |
| 560 - 579 | 11.48%          | 76.26  | 90.00   | 0.00%      | 0.00%       | 0.00%  | 8.694 | 6.104     | 0.33%           |
| 580 - 599 | 10.33%          | 76.84  | 90.00   | 0.00%      | 0.00%       | 0.00%  | 8.435 | 6.029     | 0.30%           |
| 600 - 619 | 12.30%          | 78.04  | 92.94   | 0.00%      | 0.00%       | 0.00%  | 7.942 | 5.965     | 3.04%           |
| 620 - 639 | 13.21%          | 80.34  | 94.58   | 0.00%      | 0.00%       | 22.87% | 7.744 | 5.703     | 2.99%           |
| 640 - 659 | 12.52%          | 79.66  | 95.00   | 0.00%      | 0.00%       | 21.95% | 7.255 | 5.482     | 1.66%           |
| 660 - 679 | 9.27%           | 78.77  | 90.00   | 0.00%      | 0.00%       | 22.97% | 7.063 | 5.231     | 2.04%           |
| 680 - 699 | 4.26%           | 80.13  | 95.00   | 0.00%      | 0.00%       | 9.39%  | 6.898 | 5.058     | 0.52%           |
| 700 - 719 | 2.61%           | 79.12  | 95.00   | 0.00%      | 0.00%       | 12.20% | 6.863 | 5.045     | 1.43%           |
| 720 - 739 | 2.03%           | 77.07  | 95.00   | 0.00%      | 0.00%       | 5.25%  | 6.539 | 4.923     | 1.88%           |
| 740 - 759 | 1.34%           | 76.20  | 94.75   | 0.00%      | 0.00%       | 5.10%  | 6.461 | 4.761     | 0.00%           |
| 760 - 779 | 0.67%           | 78.99  | 95.00   | 0.00%      | 0.00%       | 9.42%  | 6.411 | 4.711     | 0.00%           |
| 780 - 799 | 0.37%           | 67.64  | 95.00   | 0.00%      | 0.00%       | 10.36% | 6.630 | 4.323     | 3.27%           |
| 800 >=    | 0.08%           | 71.35  | 80.00   | 0.00%      | 0.00%       | 0.00%  | 6.930 | 4.749     | 0.00%           |
| Total     | 100.00%         | 77.15  | 95.00   | 0.00%      | 0.00%       | 8.89%  | 8.032 | 5.907     | 1.42%           |

**IO loans**

| FICO      | % of total deal | WA LTV | Max LTV | % Full Doc | % Owner Occ | % IO    | WAC   | WA Margin | with Silent 2nd |
|-----------|-----------------|--------|---------|------------|-------------|---------|-------|-----------|-----------------|
| 620 - 639 | 3.02%           | 81.87  | 90.00   | 0.00%      | 0.00%       | 100.00% | 7.528 | 5.639     | 2.46%           |
| 640 - 659 | 2.75%           | 80.24  | 95.00   | 0.00%      | 0.00%       | 100.00% | 7.120 | 5.427     | 1.97%           |
| 660 - 679 | 2.13%           | 79.16  | 90.00   | 0.00%      | 0.00%       | 100.00% | 7.046 | 5.208     | 0.77%           |
| 680 - 699 | 0.40%           | 84.87  | 95.00   | 0.00%      | 0.00%       | 100.00% | 7.096 | 4.974     | 0.00%           |
| 700 - 719 | 0.32%           | 84.35  | 95.00   | 0.00%      | 0.00%       | 100.00% | 7.328 | 5.099     | 2.81%           |
| 720 - 739 | 0.11%           | 84.38  | 94.89   | 0.00%      | 0.00%       | 100.00% | 6.848 | 4.750     | 19.02%          |
| 740 - 759 | 0.07%           | 83.71  | 92.50   | 0.00%      | 0.00%       | 100.00% | 6.627 | 4.748     | 0.00%           |
| 760 - 779 | 0.06%           | 84.94  | 90.00   | 0.00%      | 0.00%       | 100.00% | 6.612 | 4.750     | 0.00%           |
| 780 - 799 | 0.04%           | 63.92  | 75.56   | 0.00%      | 0.00%       | 100.00% | 5.500 | 2.750     | 0.00%           |
| Total     | 8.89%           | 80.93  | 95.00   | 0.00%      | 0.00%       | 100.00% | 7.230 | 5.406     | 1.96%           |

1) UPB by categories below

| Loan Type Buckets | FICO Buckets | LTV Buckets | UPB           |
|-------------------|--------------|-------------|---------------|
| Fixed 1st         | LE 590       | LT 77.5     | 15,534,731.33 |
| Fixed 2nd         | 591-615      | 77.5 - 82.5 | 0.00          |
| ARM 2/28          | 616-640      | 82.5 - 87.5 | 0.00          |
| ARM 3/27          | 641-665      | 87.5 - 92.5 | 35,828,444.98 |
|                   | 666-690      | 92.5 - 97.5 | 8,208,542.14  |
|                   | 691 +        | 97.5 +      | 0.00          |

|        |                       | # of Loans | UPB              | LTV   | CLTV  | FICO |
|--------|-----------------------|------------|------------------|-------|-------|------|
| IO     | Second in deal        | 14         | 2,608,953.00     | 80.83 | 97.82 | 654  |
| IO     | w/ Second not in deal | 519        | 130,795,714.59   | 80.93 | 80.93 | 653  |
| IO     | No Second             | 0          | 0.00             | 0.00  | 0.00  | 0    |
| Non-IO | Second in deal        | 108        | 18,737,078.26    | 77.63 | 95.77 | 629  |
| Non-IO | w/ Second not in deal | 8,667      | 1,347,858,576.53 | 76.77 | 76.77 | 609  |
| Non-IO | No Second             | 0          | 0.00             | 0.00  | 0.00  | 0    |

| Deal Name          | AMSI 2005-R5                       |
|--------------------|------------------------------------|
| Bloomberg Ticker:  |                                    |
| Asset Class:       | Subprime                           |
| Issuer:            |                                    |
| Trustee:           |                                    |
| Lead Manager(s)    |                                    |
| Month:             |                                    |
| To Roll            | 24                                 |
| Remaining Term     | 353                                |
| Remaining I/O Term | 60 (Weighted Average of I/O Loans) |
| % Interest Only    | 8.89%                              |

| FICO      | Deal Size |               |         | WA Loan |       | FICO BUCKET |       |       | Weighted Average Collateral Characteristics |          |              |            |             |               |
|-----------|-----------|---------------|---------|---------|-------|-------------|-------|-------|---------------------------------------------|----------|--------------|------------|-------------|---------------|
|           | # Loans   | Balance       | %       | Balance | WAC   | FICO        | %TV   | %DTI  | Non-Primary                                 | Non-SPRD | Refi Cashout | M. Covered | NINASC Doc. | Interest only |
| <= 500    | 20        | 2,383,590     | 0.16%   | 119,180 | 9.600 | 583         | 67.69 | 41.13 | 0.00%                                       | 0.00%    | - 39.57%     | 0.00%      | 0.00%       | 0.00%         |
| 501 - 520 | 458       | 55,164,895    | 3.68%   | 120,185 | 9.694 | 511         | 64.97 | 41.52 | 1.41%                                       | 8.77%    | 97.1%        | 0.00%      | 0.00%       | 0.00%         |
| 521 - 540 | 765       | 101,169,298   | 6.75%   | 132,277 | 9.005 | 531         | 71.36 | 42.37 | 1.13%                                       | 7.42%    | 97.61%       | 0.00%      | 0.00%       | 0.00%         |
| 541 - 560 | 1,014     | 142,747,474   | 9.52%   | 140,774 | 9.015 | 552         | 75.38 | 40.41 | 1.96%                                       | 5.93%    | 95.39%       | 0.00%      | 0.00%       | 0.00%         |
| 561 - 580 | 1,157     | 173,704,096   | 11.58%  | 150,133 | 8.677 | 570         | 76.34 | 40.50 | 0.93%                                       | 8.04%    | 96.56%       | 0.00%      | 0.00%       | 0.00%         |
| 581 - 600 | 1,046     | 157,239,236   | 10.48%  | 150,323 | 8.817 | 591         | 77.09 | 40.63 | 1.33%                                       | 7.31%    | 97.03%       | 0.00%      | 0.00%       | 0.00%         |
| 601 - 620 | 1,109     | 186,874,867   | 12.48%  | 168,508 | 7.220 | 610         | 78.35 | 40.28 | 1.71%                                       | 9.61%    | 93.02%       | 0.00%      | 0.00%       | 0.00%         |
| 621 - 640 | 1,133     | 194,495,284   | 12.87%  | 171,664 | 7.729 | 630         | 80.23 | 40.12 | 2.27%                                       | 9.74%    | 94.04%       | 0.00%      | 0.00%       | 0.00%         |
| 641 - 660 | 1,038     | 186,147,285   | 12.41%  | 179,160 | 7.235 | 650         | 79.54 | 40.14 | 2.99%                                       | 10.34%   | 92.67%       | 0.00%      | 0.00%       | 0.00%         |
| 661 - 680 | 717       | 133,258,870   | 8.88%   | 188,656 | 7.069 | 669         | 78.69 | 39.65 | 2.66%                                       | 10.35%   | 93.51%       | 0.00%      | 0.00%       | 0.00%         |
| 681 - 700 | 338       | 62,506,896    | 4.17%   | 184,932 | 6.888 | 689         | 80.34 | 39.30 | 2.43%                                       | 14.34%   | 93.70%       | 0.00%      | 0.00%       | 0.00%         |
| 701 - 750 | 387       | 80,165,407    | 5.34%   | 207,146 | 6.590 | 720         | 78.03 | 38.30 | 2.64%                                       | 11.57%   | 90.38%       | 0.00%      | 0.00%       | 0.00%         |
| 751 +     | 124       | 24,124,124    | 1.61%   | 198,549 | 6.460 | 772         | 74.48 | 40.23 | 0.79%                                       | 13.46%   | 88.46%       | 0.00%      | 0.00%       | 0.12%         |
| Total     | 8,308     | 1,500,000,322 | 100.00% | 181,152 | 8.032 | 613         | 77.16 | 40.23 | 1.98%                                       | 9.18%    | 94.50%       | 0.00%      | 0.00%       | 8.89%         |

| FICO Mean: 606 Medi 613 Standard Deviation: 57.04 |           |               |         |         |       |      |                                             |       |             |          |              |            |            |               |
|---------------------------------------------------|-----------|---------------|---------|---------|-------|------|---------------------------------------------|-------|-------------|----------|--------------|------------|------------|---------------|
| LTV BUCKET                                        |           |               |         |         |       |      |                                             |       |             |          |              |            |            |               |
| LTV                                               | Deal Size |               |         | WA Loan |       |      | Weighted Average Collateral Characteristics |       |             |          |              |            |            |               |
|                                                   | # Loans   | Balance       | %       | Balance | WAC   | FICO | ALT                                         | % DTI | Non-Primary | Non-SPUD | Refi/Cashout | ML Covered | NINANO Doc | Interest only |
| <= 50.00                                          | 635       | 74,774,239    | 4.98%   | 117,755 | 8.037 | 604  | 38.55                                       | 36.34 | 3.07%       | 13.45%   | 96.43%       | 0.00%      | 0.00%      | 5.04%         |
| 50.01 - 55.00                                     | 223       | 30,940,418    | 2.08%   | 138,745 | 7.931 | 603  | 52.95                                       | 38.10 | 1.62%       | 12.91%   | 99.63%       | 0.00%      | 0.00%      | 5.92%         |
| 55.01 - 60.00                                     | 428       | 61,198,025    | 4.08%   | 142,963 | 8.289 | 583  | 58.28                                       | 38.42 | 2.73%       | 9.69%    | 95.80%       | 0.00%      | 0.00%      | 4.72%         |
| 60.01 - 65.00                                     | 427       | 65,067,223    | 4.34%   | 157,382 | 8.000 | 602  | 63.05                                       | 39.59 | 0.98%       | 20.49%   | 96.73%       | 0.00%      | 0.00%      | 6.11%         |
| 65.01 - 70.00                                     | 558       | 93,407,609    | 6.23%   | 167,397 | 7.926 | 606  | 68.06                                       | 39.98 | 1.39%       | 14.10%   | 94.95%       | 0.00%      | 0.00%      | 5.44%         |
| 70.01 - 75.00                                     | 1,453     | 221,358,675   | 14.76%  | 152,346 | 8.458 | 588  | 73.75                                       | 40.61 | 2.50%       | 9.44%    | 95.40%       | 0.00%      | 0.00%      | 3.77%         |
| 75.01 - 80.00                                     | 1,614     | 268,647,171   | 17.91%  | 168,448 | 7.692 | 624  | 78.12                                       | 39.80 | 2.61%       | 11.32%   | 92.27%       | 0.00%      | 0.00%      | 9.02%         |
| 80.01 - 85.00                                     | 1,511     | 296,343,355   | 17.09%  | 169,651 | 8.269 | 608  | 83.76                                       | 41.28 | 1.74%       | 7.19%    | 96.16%       | 0.00%      | 0.00%      | 8.72%         |
| 85.01 - 90.00                                     | 2,381     | 414,239,156   | 27.62%  | 173,977 | 7.891 | 630  | 89.10                                       | 40.98 | 1.34%       | 4.95%    | 93.47%       | 0.00%      | 0.00%      | 13.76%        |
| 90.01 - 95.00                                     | 78        | 14,034,750    | 0.94%   | 179,933 | 7.626 | 704  | 94.15                                       | 38.68 | 0.00%       | 6.92%    | 82.27%       | 0.00%      | 0.00%      | 17.87%        |
| Total                                             | 9,308     | 1,500,000,332 | 100.00% | 151,152 | 8.032 | 613  | 77.15                                       | 40.23 | 1.95%       | 9.18%    | 94.60%       | 0.00%      | 0.00%      | 8.89%         |

| DTI BUCKET    |         |               |         |         |         |     |       |       |                                             |          |                |            |            |
|---------------|---------|---------------|---------|---------|---------|-----|-------|-------|---------------------------------------------|----------|----------------|------------|------------|
| DTI           | # Loans | Deal Size     | Balance | %       | WA Loan | WAC | FICO  | %LTV  | Weighted Average Collateral Characteristics | Non-SPUD | Reli. Catchout | MI Covered | NINABU Doc |
| 0.00 - 20.00  | 466     | 67,182,524    | 4.48%   | 144,169 | 7.913   | 618 | 72.01 | 15.48 | 5.30%                                       | 9.18%    | 92.86%         | 0.00%      | 0.00%      |
| 20.01 - 25.00 | 488     | 67,801,057    | 4.51%   | 138,527 | 7.935   | 613 | 72.48 | 23.25 | 4.09%                                       | 10.21%   | 95.30%         | 0.00%      | 0.00%      |
| 25.01 - 30.00 | 810     | 117,042,002   | 7.80%   | 144,496 | 7.861   | 621 | 75.19 | 28.09 | 1.76%                                       | 8.89%    | 95.14%         | 0.00%      | 0.00%      |
| 30.01 - 35.00 | 1,121   | 169,438,567   | 11.30%  | 151,149 | 7.950   | 618 | 76.67 | 33.12 | 1.78%                                       | 7.13%    | 94.56%         | 0.00%      | 0.00%      |
| 35.01 - 40.00 | 1,371   | 210,049,112   | 14.00%  | 153,203 | 7.946   | 616 | 77.01 | 38.05 | 2.31%                                       | 7.41%    | 94.05%         | 0.00%      | 0.00%      |
| 40.01 - 45.00 | 1,786   | 298,534,157   | 19.90%  | 167,152 | 7.991   | 616 | 78.09 | 43.08 | 1.46%                                       | 10.17%   | 93.93%         | 0.00%      | 0.00%      |
| 45.01 - 50.00 | 2,670   | 471,057,720   | 31.40%  | 176,428 | 7.979   | 615 | 79.34 | 48.21 | 1.33%                                       | 10.08%   | 92.64%         | 0.00%      | 0.00%      |
| 50.01 - 55.00 | 596     | 99,095,183    | 6.61%   | 166,267 | 9.087   | 571 | 73.99 | 53.13 | 2.54%                                       | 8.79%    | 96.19%         | 0.00%      | 0.00%      |
| Total         | 9,308   | 1,500,000,322 | 100.00% | 161,152 | 8.032   | 613 | 77.15 | 40.23 | 1.98%                                       | 9.18%    | 94.50%         | 0.00%      | 0.00%      |

DTI Mean: 39.53 Medl: 40.23 Standard Deviation: 9.88

| PURPOSE BUCKET      |         |               |         |         |         |     |       |       |                                             |          |                |            |            |
|---------------------|---------|---------------|---------|---------|---------|-----|-------|-------|---------------------------------------------|----------|----------------|------------|------------|
| Purpose             | # Loans | Deal Size     | Balance | %       | WA Loan | WAC | FICO  | %LTV  | Weighted Average Collateral Characteristics | Non-SPUD | Reli. Catchout | MI Covered | NINABU Doc |
| Cash Out Refinance  | 8,775   | 1,417,638,991 | 94.50%  | 161,543 | 8.051   | 612 | 76.99 | 40.25 | 1.96%                                       | 9.27%    | 100.00%        | 0.00%      | 0.00%      |
| Purchase            | 120     | 19,135,422    | 1.28%   | 159,462 | 7.543   | 634 | 80.35 | 42.27 | 0.69%                                       | 6.31%    | 0.00%          | 0.00%      | 0.00%      |
| Rate/Term Refinance | 413     | 63,325,910    | 4.22%   | 153,332 | 7.766   | 633 | 79.64 | 39.08 | 2.34%                                       | 8.08%    | 0.00%          | 0.00%      | 0.00%      |
| Total               | 9,308   | 1,500,000,322 | 100.00% | 161,152 | 8.032   | 613 | 77.15 | 40.23 | 1.98%                                       | 9.18%    | 94.50%         | 0.00%      | 0.00%      |

| OCCUPANCY BUCKET |         |               |         |         |         |     |       |       |                                             |          |                |            |            |
|------------------|---------|---------------|---------|---------|---------|-----|-------|-------|---------------------------------------------|----------|----------------|------------|------------|
| Occ. Type        | # Loans | Deal Size     | Balance | %       | WA Loan | WAC | FICO  | %LTV  | Weighted Average Collateral Characteristics | Non-SPUD | Reli. Catchout | MI Covered | NINABU Doc |
| Non-owner        | 157     | 22,018,791    | 1.47%   | 140,247 | 8.355   | 629 | 73.75 | 35.69 | 100.00%                                     | 34.99%   | 95.32%         | 0.00%      | 0.00%      |
| Primary          | 9,089   | 1,470,623,657 | 98.04%  | 161,625 | 8.026   | 613 | 77.19 | 40.30 | 0.00%                                       | 8.80%    | 94.50%         | 0.00%      | 0.00%      |
| Second Home      | 52      | 7,357,874     | 0.49%   | 141,498 | 8.405   | 621 | 78.47 | 39.44 | 100.00%                                     | 8.57%    | 92.18%         | 0.00%      | 0.00%      |
| Total            | 9,308   | 1,500,000,322 | 100.00% | 161,152 | 8.032   | 613 | 77.15 | 40.23 | 1.98%                                       | 9.18%    | 94.50%         | 0.00%      | 0.00%      |

| DOCUMENTATION BUCKET |         |               |         |         |         |     |       |       |                                             |          |                |            |            |
|----------------------|---------|---------------|---------|---------|---------|-----|-------|-------|---------------------------------------------|----------|----------------|------------|------------|
| Doc Type             | # Loans | Deal Size     | Balance | %       | WA Loan | WAC | FICO  | %LTV  | Weighted Average Collateral Characteristics | Non-SPUD | Reli. Catchout | MI Covered | NINABU Doc |
| Full                 | 6,908   | 1,123,609,474 | 74.91%  | 162,633 | 7.857   | 617 | 77.87 | 40.04 | 1.64%                                       | 8.32%    | 94.48%         | 0.00%      | 0.00%      |
| Limited              | 1,275   | 197,746,990   | 13.18%  | 155,096 | 8.365   | 600 | 78.13 | 39.97 | 3.12%                                       | 10.01%   | 92.82%         | 0.00%      | 0.00%      |
| Stated               | 1,125   | 178,643,858   | 11.91%  | 158,795 | 8.768   | 606 | 71.52 | 41.65 | 2.67%                                       | 13.70%   | 96.49%         | 0.00%      | 0.00%      |
| Total                | 9,308   | 1,500,000,322 | 100.00% | 161,152 | 8.032   | 613 | 77.15 | 40.23 | 1.98%                                       | 9.18%    | 94.50%         | 0.00%      | 0.00%      |

| PROPERTY BUCKET        |         |               |         |         |         |     |      |       |       |             |           |            |            |
|------------------------|---------|---------------|---------|---------|---------|-----|------|-------|-------|-------------|-----------|------------|------------|
| Property Type          | # Loans | Deal Size     | Balance | %       | WA Loan | WAC | FICO | %LTV  | %DTI  | Non-Primary | Non-SP/UD | Real Cdnht | MI Covered |
| Condominium            | 276     | 46,095,728    | 3.07%   | 167,014 | 7.73%   | 623 | 623  | 77.29 | 40.59 | 4.31%       | 100.00%   | 92.04%     | 0.00%      |
| Manufactured Housing   | 208     | 22,486,045    | 1.50%   | 108,154 | 8.03%   | 620 | 620  | 72.46 | 38.64 | 1.07%       | 100.00%   | 92.27%     | 0.00%      |
| PUD Attached           | 21      | 3,828,968     | 0.26%   | 182,332 | 8.05%   | 611 | 611  | 79.22 | 42.05 | 0.00%       | 0.00%     | 86.22%     | 0.00%      |
| PUD Detached           | 426     | 75,233,962    | 5.02%   | 176,652 | 8.07%   | 608 | 608  | 80.37 | 42.42 | 0.00%       | 0.00%     | 94.60%     | 0.00%      |
| Single Family Attached | 81      | 9,620,581     | 0.64%   | 118,773 | 8.44%   | 591 | 591  | 77.25 | 40.35 | 3.16%       | 0.00%     | 95.03%     | 0.00%      |
| Single Family Detached | 7,974   | 1,273,597,081 | 84.91%  | 159,719 | 8.03%   | 613 | 613  | 77.39 | 40.05 | 1.54%       | 0.00%     | 94.42%     | 0.00%      |
| Two-Four Family        | 322     | 69,107,957    | 4.61%   | 274,621 | 8.06%   | 627 | 627  | 70.44 | 41.29 | 8.84%       | 100.00%   | 97.34%     | 0.00%      |
| Total                  | 9,308   | 1,500,000,322 | 100.00% | 181,152 | 8.03%   | 613 | 613  | 77.15 | 40.23 | 1.98%       | 9.18%     | 94.50%     | 0.00%      |

| PRINCIPAL BUCKET        |         |               |         |         |         |     |      |       |       |             |           |            |            |
|-------------------------|---------|---------------|---------|---------|---------|-----|------|-------|-------|-------------|-----------|------------|------------|
| UPB                     | # Loans | Deal Size     | Balance | %       | WA Loan | WAC | FICO | %LTV  | %DTI  | Non-Primary | Non-SP/UD | Real Cdnht | MI Covered |
| 0.00 - 50,000.00        | 4       | 187,679       | 0.01%   | 46,920  | 7.40%   | 726 | 726  | 50.34 | 34.25 | 0.00%       | 25.64%    | 100.00%    | 0.00%      |
| 50,000.01 - 75,000.00   | 1,288   | 84,523,196    | 5.63%   | 85,624  | 9.39%   | 596 | 596  | 68.47 | 38.84 | 4.43%       | 9.32%     | 96.28%     | 0.00%      |
| 75,000.01 - 100,000.00  | 1,634   | 143,225,989   | 9.55%   | 87,654  | 8.79%   | 596 | 596  | 74.73 | 39.00 | 2.41%       | 7.93%     | 92.79%     | 0.00%      |
| 100,000.01 - 125,000.00 | 1,333   | 149,494,960   | 9.97%   | 112,149 | 8.45%   | 601 | 601  | 76.48 | 38.95 | 2.09%       | 7.73%     | 92.79%     | 0.00%      |
| 125,000.01 - 150,000.00 | 1,166   | 160,168,746   | 10.68%  | 137,366 | 8.16%   | 606 | 606  | 77.68 | 39.72 | 1.45%       | 7.55%     | 93.44%     | 0.00%      |
| 150,000.01 - 175,000.00 | 875     | 141,756,436   | 9.45%   | 162,007 | 7.97%   | 610 | 610  | 77.80 | 40.08 | 1.60%       | 7.46%     | 93.09%     | 0.00%      |
| 175,000.01 - 200,000.00 | 666     | 124,302,134   | 8.29%   | 186,640 | 7.82%   | 615 | 615  | 78.22 | 40.37 | 1.94%       | 8.15%     | 94.03%     | 0.00%      |
| 200,000.01 - 250,000.00 | 967     | 216,530,186   | 14.44%  | 223,920 | 7.81%   | 615 | 615  | 77.33 | 40.73 | 1.53%       | 10.15%    | 95.75%     | 0.00%      |
| 250,000.01 - 300,000.00 | 540     | 147,594,842   | 9.84%   | 273,324 | 7.67%   | 624 | 624  | 78.57 | 41.53 | 1.65%       | 8.70%     | 95.60%     | 0.00%      |
| 300,000.01 - 350,000.00 | 338     | 109,503,061   | 7.30%   | 323,974 | 7.59%   | 622 | 622  | 78.55 | 41.85 | 0.88%       | 12.08%    | 96.37%     | 0.00%      |
| 350,000.01 - 400,000.00 | 205     | 76,897,444    | 5.13%   | 375,109 | 7.54%   | 628 | 628  | 79.26 | 40.17 | 3.87%       | 11.77%    | 96.10%     | 0.00%      |
| 400,000.01 - 450,000.00 | 102     | 43,592,303    | 2.91%   | 427,376 | 7.77%   | 624 | 624  | 80.26 | 42.27 | 0.00%       | 14.94%    | 93.28%     | 0.00%      |
| 450,000.01 - 500,000.00 | 86      | 41,082,250    | 2.74%   | 477,701 | 7.47%   | 630 | 630  | 79.79 | 41.34 | 1.22%       | 13.94%    | 95.43%     | 0.00%      |
| 500,000.01 - 600,000.00 | 73      | 40,515,967    | 2.70%   | 555,013 | 7.26%   | 666 | 666  | 78.80 | 43.19 | 2.74%       | 9.94%     | 91.80%     | 0.00%      |
| 600,000.01 - 700,000.00 | 24      | 15,409,778    | 1.03%   | 642,074 | 7.23%   | 641 | 641  | 78.00 | 41.70 | 0.00%       | 4.54%     | 100.00%    | 0.00%      |
| 700,000.01 +            | 7       | 5,215,352     | 0.35%   | 745,050 | 7.28%   | 613 | 613  | 75.74 | 36.94 | 14.37%      | 0.00%     | 100.00%    | 0.00%      |
| Total                   | 9,308   | 1,500,000,322 | 100.00% | 181,152 | 8.03%   | 613 | 613  | 77.15 | 40.23 | 1.98%       | 9.18%     | 94.50%     | 0.00%      |

Min 40.870 Max 74.9727

| State Concentration Bucket (I) |         |               |         |         |         |     |      |       |       |             |           |            |            |
|--------------------------------|---------|---------------|---------|---------|---------|-----|------|-------|-------|-------------|-----------|------------|------------|
| State                          | # Loans | Deal Size     | Balance | %       | WA Loan | WAC | FICO | %LTV  | %DTI  | Non-Primary | Non-SP/UD | Real Cdnht | MI Covered |
| AZ                             | 250     | 39,518,237    | 2.63%   | 158,073 | 7.80%   | 614 | 614  | 80.56 | 40.48 | 0.56%       | 8.91%     | 94.30%     | 0.00%      |
| CA                             | 1,004   | 259,725,621   | 17.32%  | 258,691 | 7.41%   | 623 | 623  | 74.05 | 40.71 | 1.95%       | 11.28%    | 96.15%     | 0.00%      |
| FL                             | 1,233   | 179,263,029   | 11.95%  | 145,388 | 7.94%   | 607 | 607  | 78.28 | 40.37 | 2.47%       | 6.86%     | 96.35%     | 0.00%      |
| GA                             | 332     | 46,035,423    | 3.07%   | 138,661 | 8.92%   | 598 | 598  | 81.32 | 38.82 | 4.70%       | 1.64%     | 89.53%     | 0.00%      |
| IL                             | 276     | 41,229,398    | 2.75%   | 149,382 | 8.974   | 608 | 608  | 77.34 | 41.03 | 2.24%       | 21.34%    | 96.60%     | 0.00%      |
| MA                             | 168     | 39,134,833    | 2.61%   | 232,945 | 6.477   | 642 | 642  | 76.37 | 39.12 | 4.64%       | 26.56%    | 92.23%     | 0.00%      |
| MD                             | 523     | 91,067,247    | 6.07%   | 174,125 | 8.06%   | 604 | 604  | 78.98 | 40.18 | 1.07%       | 4.07%     | 97.47%     | 0.00%      |
| MI                             | 426     | 54,144,161    | 3.61%   | 127,059 | 8.175   | 607 | 607  | 80.92 | 39.81 | 1.25%       | 4.07%     | 90.18%     | 0.00%      |
| MN                             | 164     | 27,305,390    | 1.82%   | 177,308 | 7.863   | 633 | 633  | 79.38 | 39.82 | 1.00%       | 4.50%     | 94.86%     | 0.00%      |
| NJ                             | 419     | 82,505,684    | 5.50%   | 196,911 | 8.866   | 602 | 602  | 73.42 | 41.01 | 0.51%       | 14.27%    | 96.80%     | 0.00%      |
| NY                             | 524     | 121,176,975   | 8.08%   | 231,254 | 8.235   | 610 | 610  | 71.00 | 41.18 | 1.85%       | 17.73%    | 96.51%     | 0.00%      |
| Other                          | 2,420   | 319,764,447   | 21.32%  | 132,134 | 8.242   | 611 | 611  | 79.57 | 39.79 | 1.83%       | 7.01%     | 92.04%     | 0.00%      |
| PA                             | 377     | 48,308,267    | 3.29%   | 130,791 | 7.843   | 609 | 609  | 79.20 | 39.22 | 2.82%       | 3.30%     | 92.35%     | 0.00%      |
| TX                             | 695     | 71,314,979    | 4.75%   | 102,611 | 8.624   | 606 | 606  | 76.24 | 40.22 | 2.33%       | 0.93%     | 96.05%     | 0.00%      |
| WA                             | 175     | 32,659,198    | 2.18%   | 186,624 | 7.696   | 636 | 636  | 80.91 | 40.64 | 1.54%       | 13.28%    | 94.34%     | 0.00%      |
| WI                             | 332     | 45,847,233    | 3.06%   | 138,094 | 8.111   | 634 | 634  | 80.87 | 39.27 | 1.67%       | 6.13%     | 89.81%     | 0.00%      |
| Total                          | 9,308   | 1,500,000,322 | 100.00% | 181,152 | 8.03%   | 613 | 613  | 77.15 | 40.23 | 1.98%       | 9.18%     | 94.50%     | 0.00%      |

Separate California into North and South if possible.

|                      |            | Deal Size |               | WA Loan |         | Weighted Average Collateral Characteristics |       |             |           |               |            |             |               |        |
|----------------------|------------|-----------|---------------|---------|---------|---------------------------------------------|-------|-------------|-----------|---------------|------------|-------------|---------------|--------|
|                      | # Loans    | Balance   | %             | Balance | WAC     | FICO                                        | % DTI | Non-Primary | Non-SP/UD | Reli. Cashout | MI Covered | NINJANO Doc | Interest Only |        |
| California Breakdown | CA-NORTH   | 377       | 100,393,726   | 6.69%   | 266,286 | 7.391                                       | 629   | 74.73       | 41.53     | 2.16%         | 7.84%      | 93.56%      | 0.00%         | 21.09% |
|                      | CA-SOUTH   | 627       | 159,331,896   | 10.62%  | 264,118 | 7.436                                       | 620   | 73.62       | 40.19     | 1.82%         | 13.45%     | 97.79%      | 0.00%         | 16.40% |
|                      | OUTSIDE CA | 8,304     | 1,240,274,701 | 82.68%  | 149,359 | 8.161                                       | 611   | 77.80       | 40.12     | 1.96%         | 8.74%      | 94.16%      | 0.00%         | 6.94%  |
|                      | Total      | 9,308     | 1,500,000,322 | 100.00% | 161,162 | 8.032                                       | 613   | 77.15       | 40.23     | 1.96%         | 9.18%      | 94.50%      | 0.00%         | 8.89%  |

| FIXED / FLOATING (II) |         |               |         |         |       |      |                                             |       |             |           |              |            |             |               |
|-----------------------|---------|---------------|---------|---------|-------|------|---------------------------------------------|-------|-------------|-----------|--------------|------------|-------------|---------------|
| Type                  | # Loans | Deal Size     |         | WA Loan |       |      | Weighted Average Collateral Characteristics |       |             |           |              |            |             |               |
|                       |         | Balance       | %       | Balance | WAC   | FICO | %DTV                                        | %DTI  | Non-Primary | Non SP/UD | Reli Cashout | MI Covered | NINJANO Doc | Interest only |
| 2/28 LIBOR            | 6,304   | 991,821,275   | 65.45%  | 155,746 | 8.373 | 594  | 77.04                                       | 40.67 | 2.09%       | 9.04%     | 95.24%       | 0.00%      | 0.00%       | 0.00%         |
| 2/28 LIBOR IO IO      | 387     | 96,777,898    | 6.45%   | 250,072 | 7.251 | 648  | 81.08                                       | 41.41 | 0.00%       | 9.84%     | 93.93%       | 0.00%      | 100.00%     | 0.00%         |
| 3/27 LIBOR            | 722     | 101,363,818   | 6.76%   | 140,393 | 8.012 | 603  | 76.41                                       | 39.56 | 2.35%       | 10.31%    | 95.78%       | 0.00%      | 0.00%       | 0.00%         |
| 3/27 LIBOR IO IO      | 78      | 20,037,274    | 1.34%   | 256,888 | 7.134 | 662  | 81.99                                       | 40.96 | 0.00%       | 12.26%    | 93.65%       | 0.00%      | 100.00%     | 0.00%         |
| Fixed                 | 1,749   | 283,410,562   | 18.89%  | 162,041 | 7.236 | 667  | 76.01                                       | 38.44 | 2.30%       | 8.44%     | 91.97%       | 0.00%      | 0.00%       | 0.00%         |
| Fixed IO              | 68      | 16,568,486    | 1.11%   | 243,983 | 7.221 | 671  | 78.75                                       | 40.56 | 0.00%       | 15.47%    | 90.81%       | 0.00%      | 0.00%       | 100.00%       |
| Total                 | 9,308   | 1,500,000,322 | 100.00% | 161,162 | 8.032 | 613  | 77.15                                       | 40.23 | 1.96%       | 9.16%     | 94.50%       | 0.00%      | 0.00%       | 8.89%         |

Test all loan types and separate the IO loans i.e. 2/28 and 2/28 IO should have separate rows.

List all loan types and separate the IO loans i.e. 2/28 and 3/27 IO should have separate rows.

| LIEN BUCKET |         |               |         |         |       |                                             |       |       |               |           |              |            |             |               |
|-------------|---------|---------------|---------|---------|-------|---------------------------------------------|-------|-------|---------------|-----------|--------------|------------|-------------|---------------|
|             |         | Deal Size     |         | WA Loan |       | Weighted Average Collateral Characteristics |       |       |               |           |              |            |             |               |
| Type        | # Loans | Balance       | %       | Balance | WAC   | FICO                                        | %LTV  | % DTI | Non - Primary | Non SP/UD | Item Cashout | MI Covered | INJUDNO Doc | Interest only |
| 1           | 9,308   | 1,500,000,322 | 100.00% | 161,152 | 8.032 | 613                                         | 77.15 | 40.23 | 1.96%         | 9.18%     | 94.50%       | 0.00%      | 0.00%       | 8.89%         |
| Total       | 9,308   | 1,500,000,322 | 100.00% | 161,152 | 8.032 | 613                                         | 77.15 | 40.23 | 1.96%         | 9.18%     | 94.50%       | 0.00%      | 0.00%       | 8.89%         |

| PREPAYMENT BUCKET |         |               |         |         |       |                                             |             |           |               |            |             |               |        |
|-------------------|---------|---------------|---------|---------|-------|---------------------------------------------|-------------|-----------|---------------|------------|-------------|---------------|--------|
| Type              | # Loans | Balance       | % %     | VA Loan |       | Weighted Average Collateral Characteristics |             |           |               |            |             |               |        |
|                   |         |               |         | WAC     | FICO  | % DTI                                       | Non-Primary | Non-SP/UD | Reli. Cashout | MI Covered | NINJANO Doc | Interest Only |        |
| 12 Months         | 191     | 44,298,622    | 2.95%   | 231,919 | 7.247 | 649                                         | 70.43       | 40.61     | 0.00%         | 20.52%     | 93.93%      | 0.00%         | 5.17%  |
| 24 Months         | 10      | 3,788,079     | 0.25%   | 378,808 | 7.697 | 619                                         | 78.83       | 38.24     | 18.90%        | 0.00%      | 100.00%     | 0.00%         | 26.61% |
| 36 Months         | 5,231   | 837,373,768   | 55.82%  | 160,079 | 7.739 | 618                                         | 78.10       | 40.03     | 1.77%         | 7.80%      | 94.65%      | 0.00%         | 10.01% |
| None              | 3,837   | 606,298,474   | 40.42%  | 158,014 | 8.496 | 604                                         | 76.21       | 40.46     | 2.27%         | 10.40%     | 94.31%      | 0.00%         | 7.56%  |
| Other(1)          | 39      | 8,243,380     | 0.55%   | 211,369 | 8.136 | 625                                         | 84.81       | 41.80     | 0.79%         | 2.73%      | 94.53%      | 0.00%         | 4.82%  |
| Total             | 9,308   | 1,500,000,322 | 100.00% | 161,152 | 8.032 | 613                                         | 77.15       | 40.23     | 1.96%         | 9.18%      | 94.50%      | 0.00%         | 8.89%  |

| INDEX BUCKET |         |               |         |         |         |     |       |       |                                             |            |            |               |       |
|--------------|---------|---------------|---------|---------|---------|-----|-------|-------|---------------------------------------------|------------|------------|---------------|-------|
| Type         | # Loans | Deal Size     | Balance | %       | WA Loan | WAC | FICO  | %LTV  | Weighted Average Collateral Characteristics | MI Covered | NINANO Doc | Interest only |       |
| 6 Mo LIBOR   | 7,491   | 1,200,000,264 | 80.00%  | 160,192 | 8.232   | 600 | 77.40 | 40.64 | 1.90%                                       | 9.27%      | 95.15%     | 0.00%         | 9.73% |
| Fixed Rate   | 1,817   | 300,000,058   | 20.00%  | 165,107 | 7.235   | 667 | 76.16 | 38.56 | 2.17%                                       | 8.83%      | 91.91%     | 0.00%         | 5.53% |
| Total        | 9,308   | 1,500,000,322 | 100.00% | 161,152 | 8.032   | 613 | 77.16 | 40.23 | 1.98%                                       | 9.18%      | 94.50%     | 0.00%         | 8.89% |

List all reset rates

| INITIAL CAP     |         |               |         |         |         |     |       |       |                                             |            |            |               |       |
|-----------------|---------|---------------|---------|---------|---------|-----|-------|-------|---------------------------------------------|------------|------------|---------------|-------|
| Type            | # Loans | Deal Size     | Balance | %       | WA Loan | WAC | FICO  | %LTV  | Weighted Average Collateral Characteristics | MI Covered | NINANO Doc | Interest only |       |
| 2.00%           | 7,491   | 1,200,000,264 | 80.00%  | 160,192 | 8.232   | 600 | 77.40 | 40.64 | 1.90%                                       | 9.27%      | 95.15%     | 0.00%         | 9.73% |
| Fixed Rate Loan | 1,817   | 300,000,058   | 20.00%  | 165,107 | 7.235   | 667 | 76.16 | 38.56 | 2.17%                                       | 8.83%      | 91.91%     | 0.00%         | 5.53% |
| Total           | 9,308   | 1,500,000,322 | 100.00% | 161,152 | 8.032   | 613 | 77.16 | 40.23 | 1.98%                                       | 9.18%      | 94.50%     | 0.00%         | 8.89% |

| PERIODIC CAP    |         |               |         |         |         |     |       |       |                                             |            |            |               |       |
|-----------------|---------|---------------|---------|---------|---------|-----|-------|-------|---------------------------------------------|------------|------------|---------------|-------|
| Type            | # Loans | Deal Size     | Balance | %       | WA Loan | WAC | FICO  | %LTV  | Weighted Average Collateral Characteristics | MI Covered | NINANO Doc | Interest only |       |
| 1.00%           | 7,491   | 1,200,000,264 | 80.00%  | 160,192 | 8.232   | 600 | 77.40 | 40.64 | 1.90%                                       | 9.27%      | 95.15%     | 0.00%         | 9.73% |
| Fixed Rate Loan | 1,817   | 300,000,058   | 20.00%  | 165,107 | 7.235   | 667 | 76.16 | 38.56 | 2.17%                                       | 8.83%      | 91.91%     | 0.00%         | 5.53% |
| Total           | 9,308   | 1,500,000,322 | 100.00% | 161,152 | 8.032   | 613 | 77.16 | 40.23 | 1.98%                                       | 9.18%      | 94.50%     | 0.00%         | 8.89% |

| LIFETIME CAP    |         |               |         |         |         |     |       |       |                                             |            |            |               |        |
|-----------------|---------|---------------|---------|---------|---------|-----|-------|-------|---------------------------------------------|------------|------------|---------------|--------|
| Type            | # Loans | Deal Size     | Balance | %       | WA Loan | WAC | FICO  | %LTV  | Weighted Average Collateral Characteristics | MI Covered | NINANO Doc | Interest only |        |
| 11.001 - 12.000 | 83      | 19,654,567    | 1.31%   | 236,802 | 6.704   | 641 | 75.22 | 39.47 | 0.00%                                       | 9.88%      | 94.40%     | 0.00%         | 19.08% |
| 12.001 - 13.000 | 1,089   | 227,132,208   | 15.14%  | 272,472 | 6.704   | 641 | 75.22 | 40.12 | 1.74%                                       | 9.21%      | 94.20%     | 0.00%         | 23.22% |
| 13.001 - 14.000 | 2,105   | 377,386,953   | 25.16%  | 179,281 | 6.704   | 641 | 75.22 | 40.12 | 1.74%                                       | 9.21%      | 94.20%     | 0.00%         | 23.22% |
| 14.001 - 15.000 | 1,842   | 278,991,296   | 18.60%  | 151,461 | 6.704   | 641 | 75.22 | 40.12 | 1.74%                                       | 9.21%      | 94.20%     | 0.00%         | 23.22% |
| 15.001 - 16.000 | 1,377   | 178,650,687   | 11.91%  | 129,739 | 6.704   | 641 | 75.22 | 40.12 | 1.74%                                       | 9.21%      | 94.20%     | 0.00%         | 23.22% |
| 16.001 - 17.000 | 690     | 79,332,017    | 5.29%   | 114,974 | 6.704   | 641 | 75.22 | 40.12 | 1.74%                                       | 9.21%      | 94.20%     | 0.00%         | 23.22% |
| 17.001 - 18.000 | 276     | 32,651,394    | 2.18%   | 118,302 | 6.704   | 641 | 75.22 | 40.12 | 1.74%                                       | 9.21%      | 94.20%     | 0.00%         | 23.22% |
| 18.001 +        | 49      | 6,201,151     | 0.41%   | 126,554 | 6.704   | 641 | 75.22 | 40.12 | 1.74%                                       | 9.21%      | 94.20%     | 0.00%         | 23.22% |
| Fixed Rate Loan | 1,817   | 300,000,058   | 20.00%  | 165,107 | 7.235   | 667 | 76.16 | 38.56 | 2.17%                                       | 8.83%      | 91.91%     | 0.00%         | 5.53%  |
| Total           | 9,308   | 1,500,000,322 | 100.00% | 161,152 | 8.032   | 613 | 77.16 | 40.23 | 1.98%                                       | 9.18%      | 94.50%     | 0.00%         | 8.89%  |

## MORTGAGE RATE (WAC) BUCKET

| MORTGAGE RATE (WAC) BUCKET |         |               |                                             |         |         |        |      |       |       |             |           |               |           |            |               |  |
|----------------------------|---------|---------------|---------------------------------------------|---------|---------|--------|------|-------|-------|-------------|-----------|---------------|-----------|------------|---------------|--|
| Type                       | # Loans | Deal Size     | Weighted Average Collateral Characteristics |         |         |        |      |       |       |             |           |               |           |            |               |  |
|                            |         |               | Balance                                     | %       | Balance | WAC    | FICO | NATV  | % DTI | Non-Primary | Non SFHUD | Ref'd Carhold | M Covered | NINABD Dec | Interest only |  |
| 5.001 - 5.500              | 22      | 6,217,468     | 282,612                                     | 0.41%   | 282,612 | 5.500  | 7.35 | 68.69 | 33.00 | 2.84%       | 0.00%     | 85.42%        | 0.00%     | 0.00%      | 9.23%         |  |
| 5.501 - 6.000              | 204     | 50,299,341    | 246,565                                     | 3.35%   | 246,565 | 5.675  | 6.99 | 74.57 | 37.60 | 0.97%       | 11.18%    | 90.89%        | 0.00%     | 0.00%      | 8.84%         |  |
| 6.001 - 6.500              | 502     | 114,847,802   | 228,780                                     | 7.66%   | 228,780 | 6.332  | 6.75 | 75.74 | 38.94 | 2.41%       | 9.59%     | 92.77%        | 0.00%     | 0.00%      | 12.74%        |  |
| 6.501 - 7.000              | 1,199   | 240,259,118   | 200,383                                     | 16.02%  | 200,383 | 6.820  | 6.49 | 78.25 | 39.81 | 1.26%       | 9.61%     | 94.33%        | 0.00%     | 0.00%      | 18.89%        |  |
| 7.001 - 7.500              | 1,179   | 213,442,680   | 142,037                                     | 14.23%  | 181,037 | 7.302  | 6.29 | 78.89 | 40.13 | 1.41%       | 9.84%     | 92.18%        | 0.00%     | 0.00%      | 14.59%        |  |
| 7.501 - 8.000              | 1,416   | 240,938,852   | 160,056                                     | 16.06%  | 170,155 | 7.798  | 6.13 | 78.26 | 40.19 | 2.49%       | 9.88%     | 94.89%        | 0.00%     | 0.00%      | 8.53%         |  |
| 8.001 - 8.500              | 1,048   | 161,610,775   | 154,209                                     | 10.77%  | 154,209 | 8.304  | 5.93 | 75.69 | 39.90 | 1.71%       | 7.27%     | 95.77%        | 0.00%     | 0.00%      | 4.75%         |  |
| 8.501 - 9.000              | 1,078   | 151,160,657   | 140,223                                     | 10.08%  | 140,223 | 8.814  | 5.82 | 76.40 | 40.91 | 1.59%       | 7.81%     | 94.78%        | 0.00%     | 0.00%      | 3.83%         |  |
| 9.001 - 9.500              | 707     | 94,814,596    | 134,108                                     | 6.32%   | 134,108 | 9.307  | 5.72 | 76.72 | 40.78 | 2.85%       | 7.89%     | 97.15%        | 0.00%     | 0.00%      | 1.46%         |  |
| 9.501 - 10.000             | 828     | 98,971,797    | 119,531                                     | 6.60%   | 119,531 | 9.814  | 5.66 | 76.01 | 41.68 | 1.93%       | 8.08%     | 96.17%        | 0.00%     | 0.00%      | 0.60%         |  |
| 10.001 - 10.500            | 418     | 45,594,090    | 109,077                                     | 3.04%   | 109,077 | 10.310 | 5.62 | 75.35 | 41.34 | 2.31%       | 9.34%     | 97.25%        | 0.00%     | 0.00%      | 1.99%         |  |
| 10.501 - 11.000            | 351     | 40,916,244    | 116,570                                     | 2.73%   | 116,570 | 10.790 | 5.53 | 77.12 | 42.53 | 2.46%       | 9.59%     | 96.67%        | 0.00%     | 0.00%      | 0.78%         |  |
| 11.001 - 11.500            | 171     | 20,755,304    | 121,376                                     | 1.38%   | 121,376 | 11.286 | 5.57 | 77.81 | 40.72 | 4.50%       | 5.03%     | 96.22%        | 0.00%     | 0.00%      | 0.00%         |  |
| 11.501 - 12.000            | 134     | 13,843,047    | 103,306                                     | 0.92%   | 103,306 | 11.792 | 5.54 | 77.06 | 41.99 | 3.89%       | 4.16%     | 95.42%        | 0.00%     | 0.00%      | 0.00%         |  |
| 12.001 - 12.500            | 40      | 4,315,824     | 107,896                                     | 0.29%   | 107,896 | 12.240 | 5.49 | 78.72 | 43.35 | 6.39%       | 13.65%    | 89.51%        | 0.00%     | 0.00%      | 0.00%         |  |
| 12.501 - 13.000            | 10      | 1,952,737     | 195,274                                     | 0.13%   | 195,274 | 12.685 | 5.51 | 83.22 | 48.02 | 13.13%      | 21.20%    | 100.00%       | 0.00%     | 0.00%      | 0.00%         |  |
| 13.001 +                   | 1       | 59,988        | 59,988                                      | 0.00%   | 59,988  | 13.450 | 5.31 | 65.22 | 50.00 | 100.00%     | 100.00%   | 100.00%       | 0.00%     | 0.00%      | 0.00%         |  |
| Total                      | 9,308   | 1,500,000,322 | 161,152                                     | 100.00% | 161,152 | 8.032  | 6.13 | 77.16 | 40.23 | 1.96%       | 9.18%     | 94.60%        | 0.00%     | 0.00%      | 8.89%         |  |

WAC Mean: 8.326

Medi: 8.032

Standard Deviation: 1.406

## MARGIN (WAM) BUCKET

| MARGIN (WAM) BUCKET |         |               |         |         |          |       |      |                                             |       |               |           |               |           |            |               |       |
|---------------------|---------|---------------|---------|---------|----------|-------|------|---------------------------------------------|-------|---------------|-----------|---------------|-----------|------------|---------------|-------|
| Type                | # Loans | Deal Size     | Balance | %       | W/L Loan |       |      | Weighted Average Collateral Characteristics |       |               |           |               |           |            |               |       |
|                     |         |               |         |         | Balance  | WAC   | FICO | %LTV                                        | % DTI | Non - Primary | Non SFHUD | Ref'd Carhold | M Covered | NINABD Dec | Interest Only |       |
| 2.501 - 3.000       | 3       | 1,175,700     | 391,900 | 0.08%   | 391,900  | 6.388 | 694  | 75.72                                       | 46.47 | 0.00%         | 0.00%     | 100.00%       | 0.00%     | 0.00%      | 91.49%        | 0.00% |
| 3.001 - 3.500       | 50      | 10,544,210    | 210,884 | 0.70%   | 210,884  | 6.346 | 610  | 73.88                                       | 39.94 | 0.00%         | 23.91%    | 97.48%        | 0.00%     | 0.00%      | 18.67%        | 0.00% |
| 3.501 - 4.000       | 40      | 8,921,522     | 223,038 | 0.59%   | 223,038  | 6.686 | 620  | 80.28                                       | 38.82 | 5.69%         | 21.90%    | 85.28%        | 0.00%     | 0.00%      | 0.00%         | 0.00% |
| 4.001 - 4.500       | 236     | 35,674,079    | 151,161 | 2.38%   | 151,161  | 9.034 | 606  | 78.01                                       | 41.11 | 3.53%         | 23.19%    | 97.00%        | 0.00%     | 0.00%      | 13.76%        | 0.00% |
| 4.501 - 5.000       | 238     | 46,581,645    | 186,595 | 3.10%   | 186,595  | 7.182 | 708  | 82.31                                       | 40.13 | 2.62%         | 17.64%    | 94.38%        | 0.00%     | 0.00%      | 19.25%        | 0.00% |
| 5.001 - 5.500       | 971     | 184,984,945   | 190,510 | 12.33%  | 190,510  | 7.082 | 656  | 80.97                                       | 40.29 | 3.56%         | 10.99%    | 93.36%        | 0.00%     | 0.00%      | 30.25%        | 0.00% |
| 5.501 - 6.000       | 3,215   | 528,178,120   | 164,286 | 35.21%  | 164,286  | 7.946 | 602  | 79.31                                       | 40.27 | 1.69%         | 9.08%     | 96.06%        | 0.00%     | 0.00%      | 8.32%         | 0.00% |
| 6.001 - 6.500       | 1,823   | 262,653,515   | 144,078 | 17.51%  | 144,078  | 9.257 | 561  | 75.35                                       | 41.64 | 1.36%         | 5.76%     | 96.51%        | 0.00%     | 0.00%      | 0.00%         | 0.00% |
| 6.501 - 7.000       | 915     | 121,316,528   | 132,586 | 8.09%   | 132,586  | 9.471 | 542  | 66.09                                       | 40.81 | 0.65%         | 5.64%     | 95.57%        | 0.00%     | 0.00%      | 0.00%         | 0.00% |
| Fixed Rate Loan     | 1,817   | 300,000,058   | 165,107 | 20.00%  | 165,107  | 7.235 | 667  | 76.16                                       | 38.56 | 2.17%         | 8.83%     | 91.91%        | 0.00%     | 0.00%      | 5.53%         | 0.00% |
| Total               | 9,308   | 1,500,000,322 | 161,152 | 100.00% | 161,152  | 8.032 | 613  | 77.15                                       | 40.23 | 1.96%         | 9.18%     | 94.60%        | 0.00%     | 0.00%      | 8.89%         | 0.00% |

WAMargin Mean: 5.970

Medi: 5.907

Standard Deviation: 0.616



Master Servicer:  
Backup Servicer:  
Primary Servicer (s):

|    | % Name  |
|----|---------|
| 2  | 100.00% |
| 3  |         |
| 4  |         |
| 5  |         |
| 6  |         |
| 7  |         |
| 8  |         |
| 9  |         |
| 10 |         |

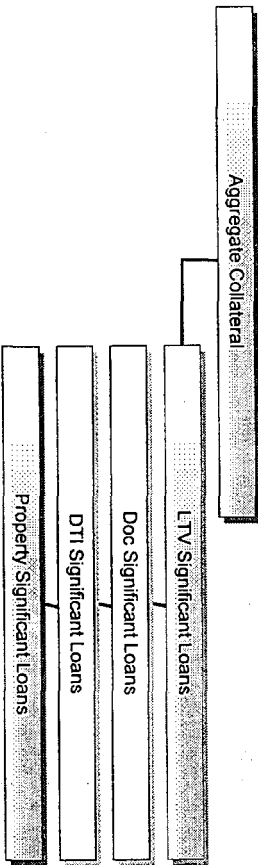
If there are more than 10 Servicers or Originators please list them ALL:

Originator (s):  
  
% Name

|    |
|----|
| 2  |
| 3  |
| 4  |
| 5  |
| 6  |
| 7  |
| 8  |
| 9  |
| 10 |

| Significant Loan Breakdown |               |                           |         |                               |       |                            |        |                                      |       |  |
|----------------------------|---------------|---------------------------|---------|-------------------------------|-------|----------------------------|--------|--------------------------------------|-------|--|
| FICO                       | Deal Size     | LTV Significant Loans (i) |         | Doc Significant Loans (ii)    |       | DTI Significant Loans (iv) |        | Property Significant Loans (iii)     |       |  |
|                            | Balance       |                           | %       | Balance                       | %     | Balance                    | %      | Balance                              | %     |  |
| <= 500                     | 2,333,590     | Loan to Value (LTV) > 80  |         | All No DOC, No Ratio and NINA |       | Debt To Income (DTI) > 40  |        | All Property Types except SF and PUD |       |  |
| 501 - 520                  | 55,164,895    |                           | 0.16%   | 1,078,065                     | 0.12% | 1,276,542                  | 0.09%  | 4,837,444                            | 0.00% |  |
| 521 - 540                  | 101,189,298   |                           | 3.68%   | 26,639,972                    | 0.01% | 34,879,618                 | 2.33%  | 7,512,179                            | 0.32% |  |
| 541 - 560                  | 142,747,474   |                           | 6.75%   | 55,317,433                    | 0.95% | 64,006,105                 | 4.27%  | 8,516,398                            | 0.50% |  |
| 561 - 580                  | 173,704,096   |                           | 9.52%   | 72,124,276                    | 1.18% | 82,018,170                 | 5.47%  | 13,966,978                           | 0.87% |  |
| 581 - 600                  | 157,238,236   |                           | 11.58%  | 71,973,518                    | 2.17% | 103,649,431                | 6.91%  | 11,491,123                           | 0.73% |  |
| 601 - 620                  | 186,874,867   |                           | 10.48%  | 91,359,571                    | 2.93% | 109,477,723                | 7.30%  | 17,959,968                           | 1.10% |  |
| 621 - 640                  | 194,495,294   |                           | 12.45%  | 112,975,399                   | 4.00% | 110,531,046                | 7.37%  | 18,886,712                           | 1.26% |  |
| 641 - 660                  | 186,147,285   |                           | 12.41%  | 101,931,039                   | 4.52% | 108,119,903                | 7.21%  | 19,255,874                           | 1.28% |  |
| 661 - 680                  | 133,258,870   |                           | 8.86%   | 69,976,420                    | 3.77% | 75,584,697                 | 5.04%  | 13,791,239                           | 0.92% |  |
| 681 - 700                  | 62,505,896    |                           | 4.17%   | 35,421,614                    | 2.68% | 34,751,052                 | 2.32%  | 8,962,797                            | 0.60% |  |
| 701 - 750                  | 80,165,407    |                           | 5.34%   | 37,408,145                    | 2.66% | 40,133,741                 | 2.68%  | 9,272,208                            | 0.62% |  |
| 751 +                      | 24,124,124    |                           | 1.61%   | 9,413,209                     | 3.23% | 9,558,186                  | 0.64%  | 3,246,811                            | 0.22% |  |
| TOTAL                      | 1,500,000,322 |                           | 100.00% | 16,376,618                    | 1.09% | 868,687,060                | 57.91% | 137,699,730                          | 9.18% |  |

Buckets should flow from one Signifier to the next Signifier see diagram below for flow chart:



\* Cells in red font are calculations and should be left alone.

- (i) Loans with LTV > 80 should be placed in each corresponding bucket  
 (ii) Significant Documentation should consist of No doc, No Ratio and NINA loans.  
 (iii) Property Significant Loans will consist of everything that is not Single Family and (PUD).  
 (iv) DTI Significant Loans should consist of loans with a DTI > 40

HVMLT 2005-5 Marketing Pool

|                        | PLM     | Paul Financial | PLC     | Aggregate |
|------------------------|---------|----------------|---------|-----------|
| FICO avg               | 716     | 724            | 712     | 720       |
| FICO stdv              | 42.7    | 40.6           | 47.0    | 44.3      |
| FICO <640 %            | 2.4%    | 0.4%           | 6.0%    | 2.6%      |
| FICO <680 %            | 23.0%   | 15.0%          | 27.0%   | 20.6%     |
| 10th Percentile FICO   | 663     | 673            | 653     | 663       |
| 90th Percentile FICO   | 773     | 781            | 775     | 778       |
| CLTV avg               | 73.57   | 71.33          | 74.21   | 72.02     |
| CLTV >80%              | 2.1%    | 0.0%           | 6.4%    | 2.2%      |
| 10th Percentile CLTV   | 57.82   | 59.02          | 55.50   | 57.00     |
| 90th Percentile CLTV   | 80.01   | 80.00          | 80.01   | 80.00     |
| SS CLTV %              | 78.44   | 77.42          | 74.29   | 74.82     |
| % with Silent 2nds     | 28%     | 50%            | 1%      | 25%       |
| Full Dec %             | 12%     | 14%            | 14%     | 16%       |
| Loan Bal avg           | 386,608 | 413,428        | 377,215 | 415,196   |
| % Jumbo                | 67%     | 74%            | 62%     | 71%       |
| DTI %                  | 36.7    | 35.0           | 38.0    | 35.0      |
| Purch %                | 29%     | 44%            | 37%     | 37%       |
| Churn Out %            | 58%     | 33%            | 55%     | 48%       |
| Fxd %                  | 0.00%   | 0.00           | 0.00    | 0.00      |
| 3 yr ARM >= %          | 0.00%   | 0.00           | 0.00    | 0.00      |
| WAC avg                | 4.374   | 5.65           | 5.00    | 5.04      |
| WAC stdv               | 1.619   | 0.37           | 1.28    | 1.24      |
| 1 <sup>st</sup> Lien % | 100%    | 100%           | 100%    | 100%      |
| M %                    | 1.2%    | 0.0%           | 3.4%    | 1.4%      |
| CA %                   | 89.4%   | 90.9%          | 99.7%   | 86.1%     |
| Invst Prop %           | 7.7%    | 30.2%          | 17.8%   | 14.0%     |
| IO %                   | 0.0%    | 0.0%           | 0.0%    | 0.0%      |
| IO non-Full Dec %      | 0.0%    | 0.0%           | 0.0%    | 0.0%      |
| Multifam %             | 2.4%    | 11.4%          | 10.0%   | 6.2%      |
| Ptm Occ %              | 89.7%   | 67.9%          | 81.5%   | 83.5%     |
| Moody's Base Case Loss |         |                |         | 1.45%     |
| S&P BB Loss            |         |                |         | 1.10%     |
| Fitch BB Loss          |         |                |         |           |

| Originator Source  | % Bal   | WALTY | WALTY | WALTY | WALTY | FICO  | WAC    | Purch  | Int Prop % | CA %    | 1 <sup>st</sup> Lien | % with 3 <sup>rd</sup> | Full Dec | IO %  | DTI  | ML %  |
|--------------------|---------|-------|-------|-------|-------|-------|--------|--------|------------|---------|----------------------|------------------------|----------|-------|------|-------|
| ALLIANCE BANCORP   | 0.42%   | 75.82 | 75.82 | 75.82 | 75.82 | 741   | 5.82   | 43.36% | 11.46%     | 90.63%  | 100.00%              | 0.00%                  | 24.64%   | 0.00% | 36.9 | 0.00% |
| BELVEDERE          | 1.51%   | 63.22 | 63.22 | 63.13 | 747   | 4.907 | 72.07% | 15.19% | 100.00%    | 100.00% | 100.00%              | 0.00%                  | 28.70%   | 0.00% | 0.0  | 0.00% |
| COMMERCIAL CAPITAL | 4.85%   | 62.22 | 62.22 | 62.22 | 746   | 4.886 | 46.60% | 11.08% | 100.00%    | 100.00% | 100.00%              | 0.00%                  | 15.57%   | 0.00% | 34.1 | 0.00% |
| COMMUNITY LENDERS  | 2.14%   | 72.18 | 72.18 | 72.18 | 710   | 3.671 | 18.08% | 0.00%  | 0.00%      | 85.47%  | 100.00%              | 0.00%                  | 19.00%   | 0.00% | 35.5 | 1.89% |
| ELGAN              | 0.31%   | 72.31 | 72.31 | 72.31 | 693   | 5.242 | 37.03% | 18.29% | 42.54%     | 100.00% | 100.00%              | 0.00%                  | 31.84%   | 0.00% | 35.9 | 5.41% |
| GATEWAY            | 3.59%   | 75.74 | 75.74 | 75.74 | 718   | 5.274 | 46.18% | 12.45% | 0.00%      | 100.00% | 100.00%              | 0.00%                  | 21.26%   | 0.00% | 28.4 | 7.57% |
| HOME LOAN CENTER   | 0.76%   | 65.31 | 65.31 | 65.31 | 723   | 5.665 | 4.58%  | 0.00%  | 10.59%     | 100.00% | 100.00%              | 0.00%                  | 16.32%   | 0.00% | 34.0 | 0.00% |
| LOANLINK           | 4.82%   | 73.32 | 73.32 | 73.32 | 715   | 5.572 | 40.41% | 13.84% | 86.78%     | 100.00% | 100.00%              | 22.49%                 | 28.15%   | 0.00% | 35.7 | 1.15% |
| LUXURY MORTGAGE    | 1.62%   | 64.29 | 64.29 | 67.59 | 719   | 5.347 | 43.37% | 0.00%  | 0.00%      | 25.38%  | 100.00%              | 35.07%                 | 12.46%   | 0.00% | 38.8 | 0.00% |
| METROCHIES         | 6.51%   | 70.25 | 70.25 | 72.44 | 733   | 5.172 | 22.81% | 3.39%  | 86.44%     | 100.00% | 100.00%              | 24.86%                 | 15.39%   | 0.00% | 30.5 | 0.00% |
| PAUL FINANCIAL     | 23.46%  | 71.33 | 71.33 | 77.42 | 724   | 5.651 | 44.44% | 30.17% | 90.87%     | 100.00% | 100.00%              | 50.20%                 | 13.94%   | 0.00% | 35.0 | 0.00% |
| PLAZA              | 25.86%  | 73.57 | 73.57 | 76.44 | 716   | 4.374 | 29.08% | 7.68%  | 89.36%     | 100.00% | 100.00%              | 28.10%                 | 12.27%   | 0.00% | 36.7 | 1.23% |
| PNC                | 11.38%  | 74.21 | 74.21 | 74.23 | 712   | 4.937 | 36.75% | 17.76% | 99.73%     | 100.00% | 100.00%              | 1.37%                  | 14.14%   | 0.00% | 38.0 | 3.44% |
| SECURED BANKERS    | 7.18%   | 71.16 | 71.16 | 71.75 | 709   | 5.233 | 23.50% | 3.29%  | 92.56%     | 100.00% | 100.00%              | 4.77%                  | 12.15%   | 0.00% | 33.6 | 0.34% |
| SIERRA PACIFIC     | 5.48%   | 76.49 | 76.49 | 79.84 | 719   | 5.002 | 53.49% | 8.37%  | 74.36%     | 100.00% | 100.00%              | 30.98%                 | 18.21%   | 0.00% | 32.0 | 5.39% |
| Total              | 100.00% | 72.00 | 72.00 | 74.80 | 720   | 5.036 | 36.68% | 13.99% | 86.11%     | 100.00% | 100.00%              | 25.27%                 | 16.05%   | 0.00% | 35.0 | 1.42% |

| Occupancy   | % Bal   | WALTY | WALTY | WALTY | WALTY | WALCO | WAC    | Purch % | Int Prop % | CA %    | 1 <sup>st</sup> Lien % | % with 3 <sup>rd</sup> | Full Dec | IO %  | DTI  | ML %  |
|-------------|---------|-------|-------|-------|-------|-------|--------|---------|------------|---------|------------------------|------------------------|----------|-------|------|-------|
| Investor    | 13.99%  | 70.41 | 70.41 | 72.15 | 730   | 5.582 | 48.74% | 100.00% | 83.50%     | 100.00% | 100.00%                | 18.66%                 | 24.69%   | 0.00% | 33.6 | 1.53% |
| Primary     | 83.48%  | 72.30 | 72.30 | 75.25 | 718   | 4.856 | 33.37% | 0.00%   | 87.24%     | 100.00% | 100.00%                | 25.99%                 | 14.60%   | 0.00% | 35.2 | 1.42% |
| Second Home | 2.53%   | 70.90 | 70.90 | 74.30 | 730   | 4.532 | 73.76% | 0.00%   | 62.98%     | 100.00% | 100.00%                | 38.10%                 | 14.24%   | 0.00% | 34.8 | 0.83% |
| Total       | 100.00% | 72.00 | 72.00 | 74.80 | 720   | 5.036 | 36.68% | 13.99%  | 86.11%     | 100.00% | 100.00%                | 25.27%                 | 16.05%   | 0.00% | 35.0 | 1.42% |

| Documentation             | % Bal   | WALTY | WALTY | WALTY | WALTY | WALCO | WAC    | Purch % | Int Prop % | CA %    | 1 <sup>st</sup> Lien % | % with 3 <sup>rd</sup> | Full Dec | IO %  | DTI  | ML %   |
|---------------------------|---------|-------|-------|-------|-------|-------|--------|---------|------------|---------|------------------------|------------------------|----------|-------|------|--------|
| Alternative Documentation | 0.26%   | 65.19 | 65.19 | 65.19 | 707   | 4.265 | 34.76% | 23.36%  | 100.00%    | 100.00% | 100.00%                | 0.00%                  | 0.00%    | 0.00% | 42.3 | 0.00%  |
| Full Documentation        | 16.00%  | 74.02 | 74.02 | 76.30 | 718   | 5.121 | 37.15% | 21.59%  | 70.69%     | 100.00% | 100.00%                | 21.26%                 | 100.00%  | 0.00% | 35.1 | 4.60%  |
| NINJA                     | 6.76%   | 71.17 | 71.17 | 71.82 | 706   | 5.222 | 24.01% | 2.72%   | 97.64%     | 100.00% | 100.00%                | 5.06%                  | 0.00%    | 0.00% | 33.6 | 0.00%  |
| No Income Verification    | 20.87%  | 71.17 | 71.17 | 77.33 | 722   | 5.654 | 46.72% | 26.38%  | 91.07%     | 100.00% | 100.00%                | 50.82%                 | 0.00%    | 0.00% | 35.0 | 0.00%  |
| Reduced Documentation     | 2.90%   | 69.85 | 69.85 | 71.26 | 718   | 4.908 | 41.22% | 4.43%   | 49.73%     | 100.00% | 100.00%                | 12.50%                 | 0.00%    | 0.00% | 39.2 | 1.00%  |
| Stated Documentation      | 51.98%  | 71.75 | 71.75 | 73.79 | 722   | 4.745 | 33.43% | 8.68%   | 88.17%     | 100.00% | 100.00%                | 20.31%                 | 0.00%    | 0.00% | 35.2 | 0.85%  |
| Streamline Documentation  | 0.16%   | 80.28 | 80.28 | 80.28 | 694   | 5.304 | 0.00%  | 0.00%   | 42.33%     | 100.00% | 100.00%                | 0.00%                  | 0.00%    | 0.00% | 39.5 | 0.00%  |
| VOE                       | 1.06%   | 81.81 | 81.81 | 81.81 | 680   | 5.146 | 66.10% | 13.58%  | 100.00%    | 100.00% | 100.00%                | 0.00%                  | 0.00%    | 0.00% | 40.2 | 19.19% |
| Total                     | 100.00% | 72.00 | 72.00 | 74.80 | 720   | 5.036 | 36.68% | 13.99%  | 86.11%     | 100.00% | 100.00%                | 25.27%                 | 16.05%   | 0.00% | 35.0 | 1.42%  |

| Interest Only | % Bal.  | WALTY | WACLTV | WASSCLTV | WAFICO | WAC   | Purch % | Int Prop % | CA%    | 1st Lien % | % with S. 2nd | Full Doc % | IO %  | DTI % | M %   |
|---------------|---------|-------|--------|----------|--------|-------|---------|------------|--------|------------|---------------|------------|-------|-------|-------|
| N             | 100.00% | 72.00 | 72.00  | 74.80    | 720    | 5.036 | 36.68%  | 13.99%     | 86.11% | 100.00%    | 25.27%        | 16.00%     | 0.00% | 35.0  | 1.42% |
|               |         |       |        |          |        |       |         |            |        |            |               |            |       |       |       |
| Total         | 100.00% | 72.00 | 72.00  | 74.80    | 720    | 5.036 | 36.68%  | 13.99%     | 86.11% | 100.00%    | 25.27%        | 16.00%     | 0.00% | 35.0  | 1.42% |

| FICO    | % Bal.  | WALTY | WACLTV | WASSCLTV | WAFICO | WAC   | Purch % | Int Prop % | CA%     | 1st Lien % | % with S. 2nd | Full Doc % | IO %  | DTI % | M %    |
|---------|---------|-------|--------|----------|--------|-------|---------|------------|---------|------------|---------------|------------|-------|-------|--------|
| 0-600   | 0.26%   | 70.39 | 70.39  | 70.39    | 582    | 4.625 | 48.78%  | 0.00%      | 100.00% | 100.00%    | 0.00%         | 82.56%     | 0.00% | 42.0  | 0.00%  |
| 601-640 | 2.81%   | 74.95 | 74.95  | 75.64    | 630    | 4.712 | 17.10%  | 2.23%      | 81.13%  | 100.00%    | 5.09%         | 34.30%     | 0.00% | 37.7  | 10.56% |
| 641-680 | 18.53%  | 72.71 | 72.71  | 75.43    | 668    | 5.036 | 27.26%  | 6.15%      | 83.79%  | 100.00%    | 24.79%        | 16.55%     | 0.00% | 35.5  | 0.50%  |
| 681-700 | 14.66%  | 73.68 | 73.68  | 77.48    | 690    | 5.159 | 34.92%  | 15.27%     | 86.99%  | 100.00%    | 32.81%        | 8.65%      | 0.00% | 35.4  | 0.19%  |
| 700+ =  | 63.75%  | 71.29 | 71.29  | 73.98    | 746    | 5.021 | 40.64%  | 16.55%     | 86.74%  | 100.00%    | 24.69%        | 15.87%     | 0.00% | 34.7  | 1.57%  |
| Total   | 100.00% | 72.00 | 72.00  | 74.80    | 720    | 5.036 | 36.68%  | 13.99%     | 86.11%  | 100.00%    | 25.27%        | 16.00%     | 0.00% | 35.0  | 1.42%  |

| Loan Position | % Bal.  | WALTY | WACLTV | WASSCLTV | WAFICO | WAC   | Purch % | Int Prop % | CA%    | 1st Lien % | % with S. 2nd | Full Doc % | IO %  | DTI % | M %   |
|---------------|---------|-------|--------|----------|--------|-------|---------|------------|--------|------------|---------------|------------|-------|-------|-------|
| First         | 100.00% | 72.00 | 72.00  | 74.80    | 720    | 5.036 | 36.68%  | 13.99%     | 86.11% | 100.00%    | 25.27%        | 16.00%     | 0.00% | 35.0  | 1.42% |
| Total         | 100.00% | 72.00 | 72.00  | 74.80    | 720    | 5.036 | 36.68%  | 13.99%     | 86.11% | 100.00%    | 25.27%        | 16.00%     | 0.00% | 35.0  | 1.42% |

**1 ARM**  
**Owner occupied**  
**Purchase**  
**Full doc**  
**First lien**

0.7%

| Age Group | 1980 | 1985 | 1990 | 1995 |
|-----------|------|------|------|------|
| 0-14      | 12.5 | 13.5 | 14.5 | 15.5 |
| 15-24     | 11.5 | 11.5 | 11.5 | 11.5 |
| 25-34     | 11.5 | 11.5 | 11.5 | 11.5 |
| 35-44     | 11.5 | 11.5 | 11.5 | 11.5 |
| 45-54     | 11.5 | 11.5 | 11.5 | 11.5 |
| 55-64     | 11.5 | 11.5 | 11.5 | 11.5 |
| 65-74     | 11.5 | 11.5 | 11.5 | 11.5 |
| 75+       | 11.5 | 11.5 | 11.5 | 11.5 |

56.2%

0.4%



21.2%

0.0%

**Fig. 7.** The effect of the initial concentration of the monomer ( $C_0$ ) on the polymerization rate at different temperatures. [AIBN] = 0.006 mol/L; [KPS] = 0.008 mol/L; [Mn<sup>2+</sup>] = 0.009 mol/L; [Cu<sup>2+</sup>] = 0.002 mol/L; [H<sub>2</sub>O<sub>2</sub>] = 0.008 mol/L; pH = 1.0;  $t_p$  = 2 h.

0.0%

|    |  |      |
|----|--|------|
|    |  |      |
| 5  |  |      |
| 6  |  |      |
| 7  |  |      |
| 8  |  |      |
| 9  |  |      |
| 10 |  | 0.0% |

[illegible][illegible][illegible][illegible][illegible][illegible]

14 ARM  
Non-owner occupied  
Refinancing  
Full doc.  
Second lien

|    | 100.0% | 200.0% | 300.0% | 400.0% | 500.0% | 600.0% | 700.0% | 800.0% | 900.0% | 1000.0% | 1100.0% |
|----|--------|--------|--------|--------|--------|--------|--------|--------|--------|---------|---------|
| 1  | <=55   | 56-60  | 61-65  | 66-70  | 71-75  | 76-80  | 81-85  | 86-90  | 91-95  | 96-100  | >100    |
| 2  |        |        |        |        |        |        |        |        |        |         |         |
| 3  |        |        |        |        |        |        |        |        |        |         |         |
| 4  |        |        |        |        |        |        |        |        |        |         |         |
| 5  |        |        |        |        |        |        |        |        |        |         |         |
| 6  |        |        |        |        |        |        |        |        |        |         |         |
| 7  |        |        |        |        |        |        |        |        |        |         |         |
| 8  |        |        |        |        |        |        |        |        |        |         |         |
| 9  |        |        |        |        |        |        |        |        |        |         |         |
| 10 |        |        |        |        |        |        |        |        |        |         |         |

0.0%

15 ARM  
Non-owner occupied  
Purchase  
Non-Full doc.  
Second lien

|    | 100.0% | 200.0% | 300.0% | 400.0% | 500.0% | 600.0% | 700.0% | 800.0% | 900.0% | 1000.0% | 1100.0% |
|----|--------|--------|--------|--------|--------|--------|--------|--------|--------|---------|---------|
| 1  | <=55   | 56-60  | 61-65  | 66-70  | 71-75  | 76-80  | 81-85  | 86-90  | 91-95  | 96-100  | >100    |
| 2  |        |        |        |        |        |        |        |        |        |         |         |
| 3  |        |        |        |        |        |        |        |        |        |         |         |
| 4  |        |        |        |        |        |        |        |        |        |         |         |
| 5  |        |        |        |        |        |        |        |        |        |         |         |
| 6  |        |        |        |        |        |        |        |        |        |         |         |
| 7  |        |        |        |        |        |        |        |        |        |         |         |
| 8  |        |        |        |        |        |        |        |        |        |         |         |
| 9  |        |        |        |        |        |        |        |        |        |         |         |
| 10 |        |        |        |        |        |        |        |        |        |         |         |

0.0%

16 ARM  
Non-owner occupied  
Refinancing  
Non-Full doc.  
Second lien

|    | 100.0% | 200.0% | 300.0% | 400.0% | 500.0% | 600.0% | 700.0% | 800.0% | 900.0% | 1000.0% | 1100.0% |
|----|--------|--------|--------|--------|--------|--------|--------|--------|--------|---------|---------|
| 1  | <=55   | 56-60  | 61-65  | 66-70  | 71-75  | 76-80  | 81-85  | 86-90  | 91-95  | 96-100  | >100    |
| 2  |        |        |        |        |        |        |        |        |        |         |         |
| 3  |        |        |        |        |        |        |        |        |        |         |         |
| 4  |        |        |        |        |        |        |        |        |        |         |         |
| 5  |        |        |        |        |        |        |        |        |        |         |         |
| 6  |        |        |        |        |        |        |        |        |        |         |         |
| 7  |        |        |        |        |        |        |        |        |        |         |         |
| 8  |        |        |        |        |        |        |        |        |        |         |         |
| 9  |        |        |        |        |        |        |        |        |        |         |         |
| 10 |        |        |        |        |        |        |        |        |        |         |         |

0.0%

17 Fixed  
Owner occupied  
Purchase  
Full doc.  
First lien

|    | 100.0%    | 200.0% | 300.0% | 400.0% | 500.0% | 600.0% | 700.0% | 800.0% | 900.0% | 1000.0% | 1100.0% |
|----|-----------|--------|--------|--------|--------|--------|--------|--------|--------|---------|---------|
| 1  | <= 500    | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 2  | 501 - 525 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 3  | 526 - 550 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 4  | 551 - 575 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 5  | 576 - 600 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 6  | 601 - 625 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 7  | 626 - 650 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 8  | 651 - 675 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 9  | 676 - 700 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 10 | 700 >     | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |

0.1%

18 Fixed  
Owner occupied  
Refinancing  
Full doc.  
First lien

|    | 100.0%    | 200.0% | 300.0% | 400.0% | 500.0% | 600.0% | 700.0% | 800.0% | 900.0% | 1000.0% | 1100.0% |
|----|-----------|--------|--------|--------|--------|--------|--------|--------|--------|---------|---------|
| 1  | <= 500    | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 2  | 501 - 525 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.1%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 3  | 526 - 550 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.1%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 4  | 551 - 575 | 0.1%   | 0.0%   | 0.0%   | 0.0%   | 0.1%   | 0.1%   | 0.1%   | 0.0%   | 0.0%    | 0.0%    |
| 5  | 576 - 600 | 0.1%   | 0.0%   | 0.0%   | 0.0%   | 0.1%   | 0.1%   | 0.1%   | 0.0%   | 0.0%    | 0.0%    |
| 6  | 601 - 625 | 0.1%   | 0.0%   | 0.1%   | 0.0%   | 0.1%   | 0.2%   | 0.2%   | 0.3%   | 0.0%    | 0.0%    |
| 7  | 626 - 650 | 0.2%   | 0.1%   | 0.1%   | 0.2%   | 0.2%   | 0.5%   | 0.4%   | 1.0%   | 0.0%    | 0.0%    |
| 8  | 651 - 675 | 0.3%   | 0.1%   | 0.2%   | 0.2%   | 0.4%   | 0.8%   | 0.6%   | 1.5%   | 0.0%    | 0.0%    |
| 9  | 676 - 700 | 0.2%   | 0.0%   | 0.1%   | 0.1%   | 0.2%   | 0.6%   | 0.4%   | 0.9%   | 0.2%    | 0.0%    |
| 10 | 700 >     | 0.4%   | 0.2%   | 0.2%   | 0.3%   | 0.6%   | 0.9%   | 0.5%   | 1.0%   | 0.3%    | 0.0%    |

16.6%

19 Fixed  
Owner occupied  
Purchase  
Non-Full doc.  
First lien

|    | 100.0%    | 200.0% | 300.0% | 400.0% | 500.0% | 600.0% | 700.0% | 800.0% | 900.0% | 1000.0% | 1100.0% |
|----|-----------|--------|--------|--------|--------|--------|--------|--------|--------|---------|---------|
| 1  | <= 500    | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 2  | 501 - 525 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 3  | 526 - 550 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 4  | 551 - 575 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 5  | 576 - 600 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 6  | 601 - 625 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 7  | 626 - 650 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 8  | 651 - 675 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 9  | 676 - 700 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 10 | 700 >     | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |

0.1%

20 Fixed  
Owner occupied  
Refinancing  
Non-Full doc.  
First lien

|    | 100.0%    | 200.0% | 300.0% | 400.0% | 500.0% | 600.0% | 700.0% | 800.0% | 900.0% | 1000.0% | 1100.0% |
|----|-----------|--------|--------|--------|--------|--------|--------|--------|--------|---------|---------|
| 1  | <= 500    | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 2  | 501 - 525 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 3  | 526 - 550 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 4  | 551 - 575 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.1%   | 0.0%   | 0.0%    | 0.0%    |
| 5  | 576 - 600 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 6  | 601 - 625 | 0.1%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.1%   | 0.1%   | 0.1%   | 0.0%    | 0.0%    |
| 7  | 626 - 650 | 0.1%   | 0.0%   | 0.0%   | 0.1%   | 0.0%   | 0.1%   | 0.1%   | 0.1%   | 0.0%    | 0.0%    |
| 8  | 651 - 675 | 0.1%   | 0.0%   | 0.1%   | 0.0%   | 0.1%   | 0.1%   | 0.0%   | 0.1%   | 0.0%    | 0.0%    |
| 9  | 676 - 700 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.1%   | 0.1%   | 0.1%   | 0.1%   | 0.0%    | 0.0%    |
| 10 | 700 >     | 0.1%   | 0.0%   | 0.1%   | 0.1%   | 0.1%   | 0.1%   | 0.2%   | 0.0%   | 0.0%    | 0.0%    |

2.8%

21 Fixed  
Owner occupied  
Purchase  
Full doc.  
Second lien

|    | 100.0% | 200.0% | 300.0% | 400.0% | 500.0% | 600.0% | 700.0% | 800.0% | 900.0% | 1000.0% | 1100.0% |
|----|--------|--------|--------|--------|--------|--------|--------|--------|--------|---------|---------|
| 1  | <=55   | 56-60  | 61-65  | 66-70  | 71-75  | 76-80  | 81-85  | 86-90  | 91-95  | 96-100  | >100    |
| 2  |        |        |        |        |        |        |        |        |        |         |         |
| 3  |        |        |        |        |        |        |        |        |        |         |         |
| 4  |        |        |        |        |        |        |        |        |        |         |         |
| 5  |        |        |        |        |        |        |        |        |        |         |         |
| 6  |        |        |        |        |        |        |        |        |        |         |         |
| 7  |        |        |        |        |        |        |        |        |        |         |         |
| 8  |        |        |        |        |        |        |        |        |        |         |         |
| 9  |        |        |        |        |        |        |        |        |        |         |         |
| 10 |        |        |        |        |        |        |        |        |        |         |         |

0.0%

22 Fixed  
Owner occupied  
Refinancing  
Full doc.  
Second lien

|    | 100.0% | 200.0% | 300.0% | 400.0% | 500.0% | 600.0% | 700.0% | 800.0% | 900.0% | 1000.0% | 1100.0% |
|----|--------|--------|--------|--------|--------|--------|--------|--------|--------|---------|---------|
|    | <=55   | 56-60  | 61-65  | 66-70  | 71-75  | 76-80  | 81-85  | 86-90  | 91-95  | 96-100  | >100    |
| 1  |        |        |        |        |        |        |        |        |        |         |         |
| 2  |        |        |        |        |        |        |        |        |        |         |         |
| 3  |        |        |        |        |        |        |        |        |        |         |         |
| 4  |        |        |        |        |        |        |        |        |        |         |         |
| 5  |        |        |        |        |        |        |        |        |        |         |         |
| 6  |        |        |        |        |        |        |        |        |        |         |         |
| 7  |        |        |        |        |        |        |        |        |        |         |         |
| 8  |        |        |        |        |        |        |        |        |        |         |         |
| 9  |        |        |        |        |        |        |        |        |        |         |         |
| 10 |        |        |        |        |        |        |        |        |        |         |         |

0.0%

23 Fixed  
Owner occupied  
Purchase  
Non-Full doc.  
Second lien

|    | 100.0% | 200.0% | 300.0% | 400.0% | 500.0% | 600.0% | 700.0% | 800.0% | 900.0% | 1000.0% | 1100.0% |
|----|--------|--------|--------|--------|--------|--------|--------|--------|--------|---------|---------|
|    | <=55   | 56-60  | 61-65  | 66-70  | 71-75  | 76-80  | 81-85  | 86-90  | 91-95  | 96-100  | >100    |
| 1  |        |        |        |        |        |        |        |        |        |         |         |
| 2  |        |        |        |        |        |        |        |        |        |         |         |
| 3  |        |        |        |        |        |        |        |        |        |         |         |
| 4  |        |        |        |        |        |        |        |        |        |         |         |
| 5  |        |        |        |        |        |        |        |        |        |         |         |
| 6  |        |        |        |        |        |        |        |        |        |         |         |
| 7  |        |        |        |        |        |        |        |        |        |         |         |
| 8  |        |        |        |        |        |        |        |        |        |         |         |
| 9  |        |        |        |        |        |        |        |        |        |         |         |
| 10 |        |        |        |        |        |        |        |        |        |         |         |

0.0%

24 Fixed  
Owner occupied  
Refinancing  
Non-Full doc.  
Second lien

|    | 100.0% | 200.0% | 300.0% | 400.0% | 500.0% | 600.0% | 700.0% | 800.0% | 900.0% | 1000.0% | 1100.0% |
|----|--------|--------|--------|--------|--------|--------|--------|--------|--------|---------|---------|
|    | <=55   | 56-60  | 61-65  | 66-70  | 71-75  | 76-80  | 81-85  | 86-90  | 91-95  | 96-100  | >100    |
| 1  |        |        |        |        |        |        |        |        |        |         |         |
| 2  |        |        |        |        |        |        |        |        |        |         |         |
| 3  |        |        |        |        |        |        |        |        |        |         |         |
| 4  |        |        |        |        |        |        |        |        |        |         |         |
| 5  |        |        |        |        |        |        |        |        |        |         |         |
| 6  |        |        |        |        |        |        |        |        |        |         |         |
| 7  |        |        |        |        |        |        |        |        |        |         |         |
| 8  |        |        |        |        |        |        |        |        |        |         |         |
| 9  |        |        |        |        |        |        |        |        |        |         |         |
| 10 |        |        |        |        |        |        |        |        |        |         |         |

0.0%

25 Fixed  
Non-owner occupied  
Purchase  
Full doc.  
First lien

|    | 100.0% | 200.0% | 300.0% | 400.0% | 500.0% | 600.0% | 700.0% | 800.0% | 900.0% | 1000.0% | 1100.0% |
|----|--------|--------|--------|--------|--------|--------|--------|--------|--------|---------|---------|
|    | <=55   | 56-60  | 61-65  | 66-70  | 71-75  | 76-80  | 81-85  | 86-90  | 91-95  | 96-100  | >100    |
| 1  |        |        |        |        |        |        |        |        |        |         |         |
| 2  |        |        |        |        |        |        |        |        |        |         |         |
| 3  |        |        |        |        |        |        |        |        |        |         |         |
| 4  |        |        |        |        |        |        |        |        |        |         |         |
| 5  |        |        |        |        |        |        |        |        |        |         |         |
| 6  |        |        |        |        |        |        |        |        |        |         |         |
| 7  |        |        |        |        |        |        |        |        |        |         |         |
| 8  |        |        |        |        |        |        |        |        |        |         |         |
| 9  |        |        |        |        |        |        |        |        |        |         |         |
| 10 |        |        |        |        |        |        |        |        |        |         |         |

0.0%

26 Fixed  
Non-owner occupied  
Refinancing  
Full doc.  
First lien

|    | 100.0%    | 200.0% | 300.0% | 400.0% | 500.0% | 600.0% | 700.0% | 800.0% | 900.0% | 1000.0% | 1100.0% |
|----|-----------|--------|--------|--------|--------|--------|--------|--------|--------|---------|---------|
|    | <=55      | 56-60  | 61-65  | 66-70  | 71-75  | 76-80  | 81-85  | 86-90  | 91-95  | 96-100  | >100    |
| 1  | 501 - 525 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 2  | 526 - 550 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 3  | 551 - 575 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 4  | 576 - 600 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 5  | 601 - 625 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 6  | 626 - 650 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 7  | 651 - 675 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.1%   | 0.0%   | 0.0%    | 0.0%    |
| 8  | 676 - 700 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 9  | 700 >     | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.1%   | 0.0%   | 0.0%    | 0.0%    |
| 10 |           |        |        |        |        |        |        |        |        |         |         |

0.3%

27 Fixed  
Non-owner occupied  
Purchase  
Non-Full doc.  
First lien

|    | 100.0% | 200.0% | 300.0% | 400.0% | 500.0% | 600.0% | 700.0% | 800.0% | 900.0% | 1000.0% | 1100.0% |
|----|--------|--------|--------|--------|--------|--------|--------|--------|--------|---------|---------|
|    | <=55   | 56-60  | 61-65  | 66-70  | 71-75  | 76-80  | 81-85  | 86-90  | 91-95  | 96-100  | >100    |
| 1  |        |        |        |        |        |        |        |        |        |         |         |
| 2  |        |        |        |        |        |        |        |        |        |         |         |
| 3  |        |        |        |        |        |        |        |        |        |         |         |
| 4  |        |        |        |        |        |        |        |        |        |         |         |
| 5  |        |        |        |        |        |        |        |        |        |         |         |
| 6  |        |        |        |        |        |        |        |        |        |         |         |
| 7  |        |        |        |        |        |        |        |        |        |         |         |
| 8  |        |        |        |        |        |        |        |        |        |         |         |
| 9  |        |        |        |        |        |        |        |        |        |         |         |
| 10 |        |        |        |        |        |        |        |        |        |         |         |

0.0%

28 Fixed  
Non-owner occupied  
Refinancing  
Non-Full doc.  
First lien

|    | 100.0%    | 200.0% | 300.0% | 400.0% | 500.0% | 600.0% | 700.0% | 800.0% | 900.0% | 1000.0% | 1100.0% |
|----|-----------|--------|--------|--------|--------|--------|--------|--------|--------|---------|---------|
|    | <=55      | 56-60  | 61-65  | 66-70  | 71-75  | 76-80  | 81-85  | 86-90  | 91-95  | 96-100  | >100    |
| 1  | <= 500    | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 2  | 526 - 550 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 3  | 551 - 575 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 4  | 576 - 600 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 5  | 601 - 625 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 6  | 626 - 650 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 7  | 651 - 675 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 8  | 676 - 700 | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 9  | 700 >     | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%   | 0.0%    | 0.0%    |
| 10 |           |        |        |        |        |        |        |        |        |         |         |

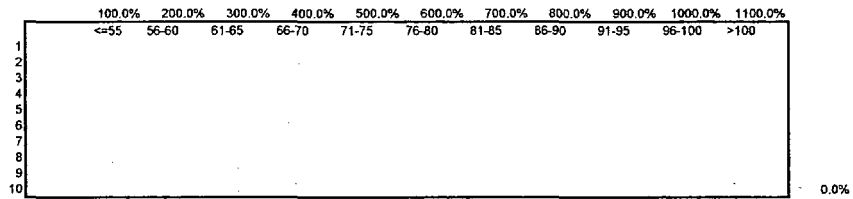
0.1%

29 Fixed  
Non-owner occupied  
Purchase  
Full doc.  
Second lien

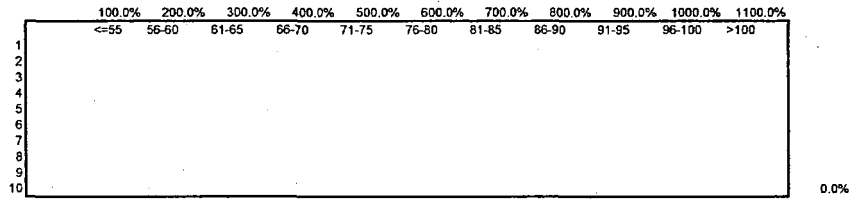
|    | 100.0% | 200.0% | 300.0% | 400.0% | 500.0% | 600.0% | 700.0% | 800.0% | 900.0% | 1000.0% | 1100.0% |
|----|--------|--------|--------|--------|--------|--------|--------|--------|--------|---------|---------|
|    | <=55   | 56-60  | 61-65  | 66-70  | 71-75  | 76-80  | 81-85  | 86-90  | 91-95  | 96-100  | >100    |
| 1  |        |        |        |        |        |        |        |        |        |         |         |
| 2  |        |        |        |        |        |        |        |        |        |         |         |
| 3  |        |        |        |        |        |        |        |        |        |         |         |
| 4  |        |        |        |        |        |        |        |        |        |         |         |
| 5  |        |        |        |        |        |        |        |        |        |         |         |
| 6  |        |        |        |        |        |        |        |        |        |         |         |
| 7  |        |        |        |        |        |        |        |        |        |         |         |
| 8  |        |        |        |        |        |        |        |        |        |         |         |
| 9  |        |        |        |        |        |        |        |        |        |         |         |
| 10 |        |        |        |        |        |        |        |        |        |         |         |

0.0%

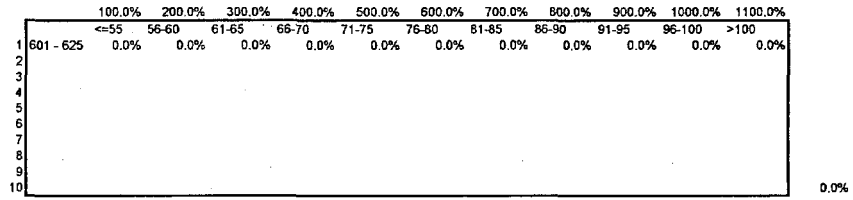
30 Fixed  
Non-owner occupied  
Refinancing  
Full doc.  
Second lien



31 Fixed  
Non-owner occupied  
Purchase  
Non-Full doc.  
Second lien



32 Fixed  
Non-owner occupied  
Refinancing  
Non-Full doc.  
Second lien



Should equal 100% 100%

First Lens: (excl multi-family (2-4))

| State            | CLTV (excl SS) |       |       |       |       |       |       |       |       |        |      |
|------------------|----------------|-------|-------|-------|-------|-------|-------|-------|-------|--------|------|
|                  | <=55           | 56-60 | 61-65 | 66-70 | 71-75 | 76-80 | 81-85 | 86-90 | 91-95 | 96-100 | >100 |
| 1 Alabama        | 0.1%           | 0.0%  | 0.0%  | 0.0%  | 0.1%  | 0.2%  | 0.3%  | 0.5%  | 0.0%  | 0.0%   | 0.0% |
| 2 Alaska         | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.1%  | 0.0%  | 0.0%   | 0.0% |
| 3 Arizona        | 0.1%           | 0.1%  | 0.1%  | 0.1%  | 0.4%  | 0.3%  | 0.5%  | 1.0%  | 0.0%  | 0.0%   | 0.0% |
| 4 Arkansas       | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.1%  | 0.0%  | 0.0%   | 0.0% |
| 5 California     | 1.7%           | 1.1%  | 1.0%  | 1.4%  | 2.0%  | 3.0%  | 3.0%  | 3.5%  | 0.0%  | 0.0%   | 0.0% |
| 6 Colorado       | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.1%  | 0.1%  | 0.2%  | 0.5%  | 0.0%  | 0.0%   | 0.0% |
| 7 Connecticut    | 0.1%           | 0.1%  | 0.0%  | 0.1%  | 0.3%  | 0.3%  | 0.1%  | 0.3%  | 0.0%  | 0.0%   | 0.0% |
| 8 Delaware       | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.1%  | 0.1%  | 0.1%  | 0.0%  | 0.0%   | 0.0% |
| 9 District of C  | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 10 Florida       | 0.5%           | 0.5%  | 0.6%  | 0.7%  | 1.9%  | 1.6%  | 2.4%  | 3.5%  | 0.1%  | 0.0%   | 0.0% |
| 11 Georgia       | 0.1%           | 0.1%  | 0.1%  | 0.1%  | 0.4%  | 0.5%  | 0.6%  | 1.2%  | 0.0%  | 0.0%   | 0.0% |
| 12 Hawaii        | 0.1%           | 0.1%  | 0.0%  | 0.1%  | 0.2%  | 0.3%  | 0.1%  | 0.2%  | 0.0%  | 0.0%   | 0.0% |
| 13 Idaho         | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 14 Illinois      | 0.1%           | 0.1%  | 0.1%  | 0.2%  | 0.4%  | 0.3%  | 0.5%  | 0.7%  | 0.0%  | 0.0%   | 0.0% |
| 15 Indiana       | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.2%  | 0.3%  | 0.4%  | 0.8%  | 0.0%  | 0.0%   | 0.0% |
| 16 Iowa          | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.1%  | 0.0%  | 0.1%  | 0.2%  | 0.0%  | 0.0%   | 0.0% |
| 17 Kansas        | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.1%  | 0.0%  | 0.1%  | 0.2%  | 0.0%  | 0.0%   | 0.0% |
| 18 Kentucky      | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.1%  | 0.2%  | 0.0%  | 0.0%   | 0.0% |
| 19 Louisiana     | 0.1%           | 0.0%  | 0.0%  | 0.0%  | 0.2%  | 0.2%  | 0.3%  | 0.4%  | 0.0%  | 0.0%   | 0.0% |
| 20 Maine         | 0.1%           | 0.1%  | 0.1%  | 0.0%  | 0.1%  | 0.1%  | 0.2%  | 0.2%  | 0.0%  | 0.0%   | 0.0% |
| 21 Maryland      | 0.3%           | 0.4%  | 0.3%  | 0.4%  | 0.9%  | 0.9%  | 1.2%  | 1.6%  | 0.0%  | 0.0%   | 0.0% |
| 22 Massachusetts | 0.2%           | 0.0%  | 0.1%  | 0.1%  | 0.2%  | 0.3%  | 0.3%  | 0.7%  | 0.1%  | 0.0%   | 0.0% |
| 23 Michigan      | 0.1%           | 0.1%  | 0.1%  | 0.1%  | 0.5%  | 0.6%  | 0.5%  | 1.4%  | 0.1%  | 0.0%   | 0.0% |
| 24 Minnesota     | 0.1%           | 0.0%  | 0.1%  | 0.1%  | 0.2%  | 0.3%  | 0.3%  | 0.6%  | 0.1%  | 0.0%   | 0.0% |
| 25 Mississippi   | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.1%  | 0.0%  | 0.1%  | 0.0%  | 0.0%   | 0.0% |
| 26 Missouri      | 0.1%           | 0.0%  | 0.0%  | 0.0%  | 0.1%  | 0.2%  | 0.3%  | 0.4%  | 0.1%  | 0.0%   | 0.0% |
| 27 Montana       | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.1%  | 0.0%  | 0.0%   | 0.0% |
| 28 Nebraska      | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 29 Nevada        | 0.0%           | 0.1%  | 0.1%  | 0.1%  | 0.2%  | 0.2%  | 0.2%  | 0.4%  | 0.0%  | 0.0%   | 0.0% |
| 30 New Hamr      | 0.1%           | 0.0%  | 0.0%  | 0.1%  | 0.1%  | 0.1%  | 0.1%  | 0.2%  | 0.0%  | 0.0%   | 0.0% |
| 31 New Jerse     | 0.5%           | 0.2%  | 0.3%  | 0.4%  | 1.0%  | 0.9%  | 0.6%  | 1.0%  | 0.0%  | 0.0%   | 0.0% |
| 32 New York      | 1.0%           | 0.3%  | 0.3%  | 0.8%  | 1.3%  | 1.1%  | 0.9%  | 1.0%  | 0.1%  | 0.0%   | 0.0% |
| 33 North Caro    | 0.1%           | 0.0%  | 0.0%  | 0.0%  | 0.2%  | 0.1%  | 0.3%  | 0.6%  | 0.0%  | 0.0%   | 0.0% |
| 34 North Dakr    | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 35 Oklahoma      | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.1%  | 0.1%  | 0.1%  | 0.3%  | 0.0%  | 0.0%   | 0.0% |
| 36 Oregon        | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.1%  | 0.2%  | 0.1%  | 0.2%  | 0.0%  | 0.0%   | 0.0% |
| 37 Pennsylva     | 0.2%           | 0.1%  | 0.1%  | 0.1%  | 0.5%  | 0.4%  | 0.6%  | 1.1%  | 0.0%  | 0.0%   | 0.0% |
| 38 Rhode Isla    | 0.1%           | 0.1%  | 0.0%  | 0.1%  | 0.1%  | 0.2%  | 0.1%  | 0.1%  | 0.0%  | 0.0%   | 0.0% |
| 39 South Carr    | 0.0%           | 0.0%  | 0.0%  | 0.1%  | 0.1%  | 0.1%  | 0.2%  | 0.4%  | 0.0%  | 0.0%   | 0.0% |
| 40 South Dak     | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 41 Tennessee     | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.2%  | 0.2%  | 0.4%  | 0.5%  | 0.0%  | 0.0%   | 0.0% |
| 42 Texas         | 0.2%           | 0.2%  | 0.1%  | 0.2%  | 1.0%  | 2.8%  | 0.1%  | 0.3%  | 0.0%  | 0.0%   | 0.0% |
| 43 Utah          | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.1%  | 0.0%  | 0.1%  | 0.3%  | 0.0%  | 0.0%   | 0.0% |
| 44 Vermont       | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 45 Washingto     | 0.1%           | 0.1%  | 0.0%  | 0.1%  | 0.2%  | 0.3%  | 0.4%  | 0.9%  | 0.1%  | 0.0%   | 0.0% |
| 46 Wisconsin     | 0.1%           | 0.0%  | 0.1%  | 0.1%  | 0.4%  | 0.4%  | 0.7%  | 1.1%  | 0.1%  | 0.0%   | 0.0% |
| 47 Wyoming       | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 48               |                |       |       |       |       |       |       |       |       |        |      |
| 49               |                |       |       |       |       |       |       |       |       |        |      |
| 50               |                |       |       |       |       |       |       |       |       |        |      |
| 51               |                |       |       |       |       |       |       |       |       |        |      |

95.4%

Second Lens: (excl multi-family (2-4))

| Start LTV     | CLTV (excl SS) |       |       |       |       |       |       |       |       |        |      |
|---------------|----------------|-------|-------|-------|-------|-------|-------|-------|-------|--------|------|
|               | <=55           | 56-60 | 61-65 | 66-70 | 71-75 | 76-80 | 81-85 | 86-90 | 91-95 | 96-100 | >100 |
| <= 55.00      | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 55.01 - 60.00 | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 60.01 - 65.00 | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 65.01 - 70.00 | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 70.01 - 75.00 | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 75.01 - 80.00 | 0.0%           | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |

0.0%

## First Bens -multi family(2.4)

| State            | CLTV (excl. SS) |       |       |       |       |       |       |       |       |        |      |
|------------------|-----------------|-------|-------|-------|-------|-------|-------|-------|-------|--------|------|
|                  | <=55            | 56-60 | 61-65 | 66-70 | 71-75 | 76-80 | 81-85 | 86-90 | 91-95 | 96-100 | >100 |
| 1 Arizona        | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 2 California     | 0.1%            | 0.0%  | 0.1%  | 0.0%  | 0.1%  | 0.1%  | 0.1%  | 0.1%  | 0.0%  | 0.0%   | 0.0% |
| 3 Connecticut    | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 4 Delaware       | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 5 District of C  | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 6 Florida        | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.1%  | 0.0%  | 0.1%  | 0.0%  | 0.0%   | 0.0% |
| 7 Illinois       | 0.0%            | 0.0%  | 0.0%  | 0.1%  | 0.1%  | 0.1%  | 0.0%  | 0.1%  | 0.0%  | 0.0%   | 0.0% |
| 8 Indiana        | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 9 Louisiana      | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 10 Maine         | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 11 Maryland      | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 12 Massachusetts | 0.1%            | 0.0%  | 0.1%  | 0.0%  | 0.1%  | 0.2%  | 0.0%  | 0.1%  | 0.0%  | 0.0%   | 0.0% |
| 13 Michigan      | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 14 Minnesota     | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 15 Missouri      | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 16 Nevada        | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 17 New Hamj      | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 18 New Jerse     | 0.1%            | 0.0%  | 0.1%  | 0.0%  | 0.1%  | 0.1%  | 0.1%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 19 New York      | 0.3%            | 0.1%  | 0.1%  | 0.2%  | 0.1%  | 0.2%  | 0.1%  | 0.1%  | 0.0%  | 0.0%   | 0.0% |
| 20 Oklahoma      | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 21 Pennsylvat    | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 22 Rhode Isla    | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.1%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 23 South Carr    | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 24 Tennessee     | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 25 Texas         | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 26 Vermont       | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 27 Wisconsin     | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 28 Wyoming       | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 29 Virginia      | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 30 Wisconsin     | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 31 Wyoming       | 0.0%            | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%  | 0.0%   | 0.0% |
| 32               |                 |       |       |       |       |       |       |       |       |        |      |
| 33               |                 |       |       |       |       |       |       |       |       |        |      |
| 34               |                 |       |       |       |       |       |       |       |       |        |      |
| 35               |                 |       |       |       |       |       |       |       |       |        |      |
| 36               |                 |       |       |       |       |       |       |       |       |        |      |
| 37               |                 |       |       |       |       |       |       |       |       |        |      |
| 38               |                 |       |       |       |       |       |       |       |       |        |      |
| 39               |                 |       |       |       |       |       |       |       |       |        |      |
| 40               |                 |       |       |       |       |       |       |       |       |        |      |
| 41               |                 |       |       |       |       |       |       |       |       |        |      |
| 42               |                 |       |       |       |       |       |       |       |       |        |      |
| 43               |                 |       |       |       |       |       |       |       |       |        |      |
| 44               |                 |       |       |       |       |       |       |       |       |        |      |
| 45               |                 |       |       |       |       |       |       |       |       |        |      |
| 46               |                 |       |       |       |       |       |       |       |       |        |      |
| 47               |                 |       |       |       |       |       |       |       |       |        |      |
| 48               |                 |       |       |       |       |       |       |       |       |        |      |
| 49               |                 |       |       |       |       |       |       |       |       |        |      |
| 50               |                 |       |       |       |       |       |       |       |       |        |      |
| 51               |                 |       |       |       |       |       |       |       |       |        |      |

4.7%

Should equal 100% 100%

All average are w/g averages.

Amst 2005-13

|                       | Originator/<br>Source 1 | Originator/<br>Source 2 | Originator/<br>Source 3 | Aggregate |
|-----------------------|-------------------------|-------------------------|-------------------------|-----------|
| Largest Servicer      |                         |                         |                         |           |
| FICO avg              | 613                     |                         |                         |           |
| FICO stdev            | <std dev>               |                         |                         |           |
| FICO < 500            | 0.00%                   |                         |                         |           |
| FICO < 560            | 19.53%                  |                         |                         |           |
| 10th Percentile FICO  | 678                     |                         |                         |           |
| 30th Percentile FICO  | 677                     |                         |                         |           |
| CLTV avg              | 77.15%                  |                         |                         |           |
| CLTV >80%             | 45.64%                  |                         |                         |           |
| 3S CLTV               | 77.41%                  |                         |                         |           |
| % With Silent 2nds    | 1.42%                   |                         |                         |           |
| 10th Percentile CLTV  | 57.00%                  |                         |                         |           |
| 30th Percentile CLTV  | 90.00%                  |                         |                         |           |
| Full Doc %            | 74.91%                  |                         |                         |           |
| Loan Bal avg (000s)   | 161,152                 |                         |                         |           |
| DTI %                 | 40.23%                  |                         |                         |           |
| DTI >45%              | 38.01%                  |                         |                         |           |
| Purch %               | 1.28%                   |                         |                         |           |
| Cash Out %            | 0.00%                   |                         |                         |           |
| Fxd %                 | 20.00%                  |                         |                         |           |
| 3 yr ARM >=           | 8.09%                   |                         |                         |           |
| WAC                   | 8.03%                   |                         |                         |           |
| WAC stdev             | 1.406%                  |                         |                         |           |
| 1st Lien %            | 100.00%                 |                         |                         |           |
| MI %                  | 0.00%                   |                         |                         |           |
| MI Insurer            |                         |                         |                         |           |
| CA %                  | 17.32%                  |                         |                         |           |
| Sng Fam %             | 85.55%                  |                         |                         |           |
| Ind Prop %            | 1.96%                   |                         |                         |           |
| MH %                  | 1.50%                   |                         |                         |           |
| IO%                   | 8.89%                   |                         |                         |           |
| 2yr IO%               | 0.00%                   |                         |                         |           |
| IO non-full doc %     | 1.91%                   |                         |                         |           |
| 2-4 Family %          | 4.61%                   |                         |                         |           |
| Prim Occ              | 98.04%                  |                         |                         |           |
| <\$100K Bal %         | 15.04%                  |                         |                         |           |
| 2-yr Prepay Penalty % | 0.25%                   |                         |                         |           |
| Initial Target OC %   |                         |                         |                         |           |
| Total C/E % Aaa       |                         |                         |                         |           |
| Total C/E % Aa2       |                         |                         |                         |           |
| Total C/E % A2        |                         |                         |                         |           |
| Mth 37 Loss Trng      |                         |                         |                         |           |
| Loss                  |                         |                         |                         |           |
| S&P single-B Loss     |                         |                         |                         |           |
| Fitch single-B Loss   |                         |                         |                         |           |

| Originator/ Source | WALTV  | WACLTV | WASSCLTV | FICO | WAC    | % Bal   | Purch % | Inv/Prop % | 1st Lien % | % with S.2nds | CAV%   | Full Doc % | IO%   | DTI %  | DTI% > 45% | % with MI |
|--------------------|--------|--------|----------|------|--------|---------|---------|------------|------------|---------------|--------|------------|-------|--------|------------|-----------|
| AMS1               | 77.15% | 77.15% | 77.41%   | 613  | 8.032% | 100.00% | 1.28%   | 1.96%      | 100.00%    | 1.42%         | 17.32% | 74.91%     | 8.89% | 40.23% | 38.01%     | 0.00%     |
| Name 2             |        |        |          |      |        |         |         |            |            |               |        |            |       |        |            |           |
| Name 3             |        |        |          |      |        |         |         |            |            |               |        |            |       |        |            |           |
| Name 4             |        |        |          |      |        |         |         |            |            |               |        |            |       |        |            |           |
| Total:             | 77.15% | 77.15% | 77.41%   | 613  | 8.032% | 100.00% | 1.28%   | 1.96%      | 100.00%    | 1.42%         | 17.32% | 74.91%     | 8.89% | 40.23% | 38.01%     | 0.00%     |

| Documentation | WALTV  | WACLTV | WASSCLTV | WAFICO | WAC    | % Bal   | Purch % | Inv/Prop % | 1st Lien % | % with S.2nds | CAV%   | Full Doc % | IO%   | DTI %  | DTI% > 45% | % with MI |
|---------------|--------|--------|----------|--------|--------|---------|---------|------------|------------|---------------|--------|------------|-------|--------|------------|-----------|
| Full          | 77.87% | 77.87% | 78.10%   | 617    | 7.657% | 74.91%  | 1.10%   | 1.64%      | 100.00%    | 1.34%         | 17.78% | 100.00%    | 9.33% | 40.04% | 36.76%     | 0.00%     |
| Non-Full      | 74.99% | 74.99% | 75.33%   | 603    | 8.556% | 25.09%  | 1.80%   | 2.91%      | 100.00%    | 1.66%         | 15.92% | 0.00%      | 7.61% | 40.77% | 41.75%     | 0.00%     |
| Total         | 77.15% | 77.15% | 77.41%   | 613    | 8.032% | 100.00% | 1.28%   | 1.96%      | 100.00%    | 1.42%         | 17.32% | 74.91%     | 8.89% | 40.23% | 38.01%     | 0.00%     |

| Interest Only | WALTV  | WACLTV | WASSCLTV | WAFICO | WAC    | % Bal   | Purch % | Inv/Prop % | 1st Lien % | % with S.2nds | CAV%   | Full Doc % | IO%     | DTI %  | DTI% > 45% | % with MI |
|---------------|--------|--------|----------|--------|--------|---------|---------|------------|------------|---------------|--------|------------|---------|--------|------------|-----------|
| 2-yr IO       | 0.00%  | 0.00%  | 0.00%    | 0      | 0.000% | 0.00%   | 0.00%   | 0.00%      | 0.00%      | 0.00%         | 0.00%  | 0.00%      | 0.00%   | 0.00%  | 0.00%      | 0.00%     |
| Non-IO        | 76.78% | 76.78% | 77.03%   | 609    | 8.111% | 91.11%  | 1.28%   | 2.15%      | 100.00%    | 1.37%         | 15.54% | 74.55%     | 0.00%   | 40.13% | 37.82%     | 0.00%     |
| Other IO      | 80.93% | 80.93% | 81.26%   | 633    | 7.230% | 8.89%   | 1.20%   | 0.00%      | 100.00%    | 1.95%         | 35.46% | 78.54%     | 100.00% | 41.23% | 39.98%     | 0.00%     |
| Total         | 77.15% | 77.15% | 77.41%   | 613    | 8.032% | 100.00% | 1.28%   | 1.96%      | 100.00%    | 1.42%         | 17.32% | 74.91%     | 8.89%   | 40.23% | 38.01%     | 0.00%     |

| FICO          | WALTV  | WACLTV | WASSCLTV | WAFICO | WAC    | % Bal   | Purch % | Inv/Prop % | 1st Lien % | % with S.2nds | CAV%   | Full Doc % | IO%    | DTI %  | DTI% > 45% | % with MI |
|---------------|--------|--------|----------|--------|--------|---------|---------|------------|------------|---------------|--------|------------|--------|--------|------------|-----------|
| Not Available | 0.00%  | 0.00%  | 0.00%    | 0.00%  | 0.00%  | 0.00%   | 0.00%   | 0.00%      | 0.00%      | 0.00%         | 0.00%  | 0.00%      | 0.00%  | 0.00%  | 0.00%      | 0.00%     |
| 500 - 559     | 72.04% | 72.04% | 72.12%   | 536    | 9.395% | 19.53%  | 0.08%   | 1.61%      | 100.00%    | 0.40%         | 12.13% | 68.36%     | 0.00%  | 41.27% | 43.00%     | 0.00%     |
| 560 - 599     | 76.53% | 76.53% | 76.51%   | 579    | 8.571% | 21.80%  | 0.35%   | 1.11%      | 100.00%    | 0.32%         | 16.82% | 71.08%     | 0.00%  | 40.58% | 40.07%     | 0.00%     |
| 600 - 639     | 79.23% | 79.23% | 79.81%   | 619    | 7.839% | 25.52%  | 2.94%   | 1.96%      | 100.00%    | 3.01%         | 17.51% | 75.94%     | 11.84% | 40.25% | 38.38%     | 0.00%     |
| 640 - 679     | 79.28% | 79.28% | 79.51%   | 657    | 7.173% | 21.79%  | 1.53%   | 2.96%      | 100.00%    | 1.82%         | 19.58% | 80.50%     | 22.38% | 39.88% | 35.43%     | 0.00%     |
| 680 >=        | 78.35% | 78.35% | 78.56%   | 716    | 6.737% | 11.36%  | 0.85%   | 2.25%      | 100.00%    | 0.97%         | 22.38% | 80.47%     | 8.76%  | 38.36% | 29.59%     | 0.00%     |
| Total         | 77.15% | 77.15% | 77.41%   | 613    | 8.032% | 100.00% | 1.28%   | 1.96%      | 100.00%    | 1.42%         | 17.32% | 74.91%     | 8.89%  | 40.23% | 38.01%     | 0.00%     |

| Low Balance        | WALTV  | WACLTV | WASSCLTV | WAFICO | WAC    | % Bal   | Purch % | Inv/Prop % | 1st Lien % | % with S.2nds | CAV%   | Full Doc % | IO%    | DTI %  | DTI% > 45% | % with MI |
|--------------------|--------|--------|----------|--------|--------|---------|---------|------------|------------|---------------|--------|------------|--------|--------|------------|-----------|
| < 80,000           | 69.62% | 69.62% | 69.66%   | 590    | 9.284% | 7.33%   | 0.51%   | 4.03%      | 100.00%    | 0.33%         | 2.35%  | 69.54%     | 1.16%  | 37.25% | 27.26%     | 0.00%     |
| 80,000 - 99,999.99 | 75.28% | 75.28% | 75.58%   | 597    | 8.748% | 7.70%   | 1.71%   | 2.38%      | 100.00%    | 1.53%         | 2.39%  | 74.04%     | 2.04%  | 39.09% | 33.60%     | 0.00%     |
| 100,000 >=         | 77.97% | 77.97% | 78.24%   | 617    | 7.860% | 84.96%  | 1.30%   | 1.74%      | 100.00%    | 1.51%         | 19.96% | 75.45%     | 10.18% | 40.59% | 39.34%     | 0.00%     |
| Total              | 77.15% | 77.15% | 77.41%   | 613    | 8.032% | 100.00% | 1.28%   | 1.96%      | 100.00%    | 1.42%         | 17.32% | 74.91%     | 8.89%  | 40.23% | 38.01%     | 0.00%     |

| Lien Position | WALTV  | WACLTV | WASSCLTV | WAFICO | WAC    | % Bal   | Purch % | Inv/Prop % | 1st Lien % | % with S.2nds | CAV%   | Full Doc % | IO%   | DTI %  | DTI% > 45% | % with MI |
|---------------|--------|--------|----------|--------|--------|---------|---------|------------|------------|---------------|--------|------------|-------|--------|------------|-----------|
| First Lien    | 77.15% | 77.15% | 77.41%   | 613    | 8.032% | 100.00% | 1.28%   | 1.96%      | 100.00%    | 1.42%         | 17.32% | 74.91%     | 8.89% | 40.23% | 38.01%     | 0.00%     |
| Total         | 77.15% | 77.15% | 77.41%   | 613    | 8.032% | 100.00% | 1.28%   | 1.96%      | 100.00%    | 1.42%         | 17.32% | 74.91%     | 8.89% | 40.23% | 38.01%     | 0.00%     |

| WACCLTY       | WASS.CLT.V | WAFICO | WAC    | %Bal    | Purch % | InvProp % | 1stLien % | %with S2nds | CA%    | Full Doc % | IO%    | DTI %  | DTI% > 45 | %with MI |
|---------------|------------|--------|--------|---------|---------|-----------|-----------|-------------|--------|------------|--------|--------|-----------|----------|
| <= 60.00      | 48.68%     | 596    | 8.110% | 11.13%  | 0.07%   | 2.68%     | 100.00%   | 1.04%       | 25.63% | 72.10%     | 5.09%  | 37.43% | 30.11%    | 0.00%    |
| 60.01 - 65.00 | 63.25%     | 602    | 8.000% | 4.34%   | 0.26%   | 0.78%     | 100.00%   | 0.61%       | 25.80% | 65.84%     | 7.44%  | 39.59% | 33.76%    | 0.00%    |
| 65.01 - 70.00 | 68.10%     | 606    | 7.925% | 6.21%   | 0.71%   | 1.96%     | 100.00%   | 0.32%       | 23.32% | 64.57%     | 6.18%  | 40.00% | 33.71%    | 0.00%    |
| 70.01 - 75.00 | 73.78%     | 588    | 8.458% | 14.77%  | 0.23%   | 2.49%     | 100.00%   | 0.18%       | 14.69% | 69.37%     | 3.71%  | 40.59% | 39.00%    | 0.00%    |
| 75.01 - 80.00 | 79.81%     | 624    | 7.692% | 17.91%  | 5.44%   | 2.61%     | 100.00%   | 5.64%       | 17.34% | 72.47%     | 9.02%  | 39.80% | 36.63%    | 0.00%    |
| 80.01 - 85.00 | 83.83%     | 608    | 8.269% | 17.09%  | 0.48%   | 1.74%     | 100.00%   | 0.69%       | 17.66% | 75.37%     | 8.72%  | 41.28% | 42.44%    | 0.00%    |
| 85.01 - 90.00 | 89.13%     | 630    | 7.691% | 27.62%  | 0.42%   | 1.34%     | 100.00%   | 0.39%       | 12.86% | 83.22%     | 13.76% | 40.98% | 40.76%    | 0.00%    |
| 90.01 - 95.00 | 94.15%     | 704    | 7.626% | 0.94%   | 0.78%   | 0.00%     | 100.00%   | 0.00%       | 4.73%  | 99.20%     | 17.87% | 38.86% | 28.08%    | 0.00%    |
| Total         | 77.41%     | 613    | 8.032% | 100.00% | 1.28%   | 1.96%     | 100.00%   | 1.42%       | 17.32% | 74.91%     | 8.89%  | 40.23% | 38.01%    | 0.00%    |

| SSCLTY         | WAFICO | WAC    | %Bal    | Purch % | InvProp % | 1stLien % | %with S2nds | CA%    | Full Doc % | IO%    | DTI %  | DTI% > 45 | %with MI |
|----------------|--------|--------|---------|---------|-----------|-----------|-------------|--------|------------|--------|--------|-----------|----------|
| <= 60.00       | 596    | 8.104% | 11.02%  | 0.07%   | 2.61%     | 100.00%   | 0.04%       | 25.74% | 72.00%     | 5.15%  | 37.52% | 30.23%    | 0.00%    |
| 60.01 - 65.00  | 601    | 7.998% | 4.33%   | 0.26%   | 0.78%     | 100.00%   | 0.49%       | 25.83% | 66.31%     | 7.45%  | 39.51% | 33.82%    | 0.00%    |
| 65.01 - 70.00  | 605    | 7.927% | 6.21%   | 0.71%   | 1.96%     | 100.00%   | 0.26%       | 23.60% | 64.66%     | 6.18%  | 40.01% | 33.86%    | 0.00%    |
| 70.01 - 75.00  | 588    | 8.458% | 14.75%  | 0.23%   | 2.50%     | 100.00%   | 0.03%       | 14.71% | 69.50%     | 3.72%  | 40.58% | 38.91%    | 0.00%    |
| 75.01 - 80.00  | 623    | 7.716% | 16.96%  | 0.31%   | 2.76%     | 100.00%   | 0.34%       | 17.64% | 72.81%     | 8.65%  | 39.48% | 35.69%    | 0.00%    |
| 80.01 - 85.00  | 608    | 8.271% | 17.00%  | 0.48%   | 1.61%     | 100.00%   | 0.15%       | 17.44% | 75.26%     | 8.76%  | 41.25% | 42.41%    | 0.00%    |
| 85.01 - 90.00  | 630    | 7.890% | 27.57%  | 0.42%   | 1.47%     | 100.00%   | 0.22%       | 13.01% | 83.18%     | 13.69% | 40.98% | 40.74%    | 0.00%    |
| 90.01 - 95.00  | 694    | 7.741% | 1.10%   | 0.66%   | 0.00%     | 100.00%   | 15.03%      | 4.02%  | 93.15%     | 18.94% | 39.75% | 31.73%    | 0.00%    |
| 95.01 - 100.00 | 635    | 7.368% | 1.07%   | 86.32%  | 0.00%     | 100.00%   | 100.00%     | 12.91% | 69.01%     | 12.42% | 43.89% | 49.66%    | 0.00%    |
| Total          | 613    | 8.032% | 100.00% | 1.28%   | 1.96%     | 100.00%   | 1.42%       | 17.32% | 74.91%     | 8.89%  | 40.23% | 38.01%    | 0.00%    |

| Coupon ARM      | WALTY  | WACCLTY | WASS.CLT.V | WAFICO | WAC     | %Bal   | Purch % | InvProp % | 1stLien % | %with S2nds | CA%    | Full Doc % | IO%    | DTI %  | DTI% > 45 | %with MI |
|-----------------|--------|---------|------------|--------|---------|--------|---------|-----------|-----------|-------------|--------|------------|--------|--------|-----------|----------|
| < 8.000         | 78.23% | 78.23%  | 78.61%     | 625    | 7.202%  | 41.61% | 2.03%   | 1.77%     | 100.00%   | 2.07%       | 26.67% | 79.32%     | 16.43% | 40.19% | 37.65%    | 0.00%    |
| 8.000 - 8.999   | 76.16% | 76.16%  | 76.26%     | 583    | 8.557%  | 18.60% | 0.82%   | 1.44%     | 100.00%   | 0.66%       | 12.44% | 70.35%     | 4.00%  | 40.57% | 39.04%    | 0.00%    |
| 9.000 - 9.999   | 76.53% | 76.53%  | 76.65%     | 567    | 9.562%  | 11.91% | 0.50%   | 2.29%     | 100.00%   | 0.75%       | 6.23%  | 64.14%     | 1.07%  | 41.54% | 43.86%    | 0.00%    |
| 10.000 - 10.999 | 76.59% | 76.59%  | 76.65%     | 557    | 10.528% | 5.29%  | 0.09%   | 2.19%     | 100.00%   | 0.60%       | 5.01%  | 56.72%     | 1.55%  | 41.88% | 45.52%    | 0.00%    |
| 11.000 - 11.999 | 78.16% | 78.16%  | 78.32%     | 556    | 11.495% | 2.18%  | 0.48%   | 4.32%     | 100.00%   | 0.51%       | 8.62%  | 41.09%     | 0.00%  | 41.28% | 41.79%    | 0.00%    |
| 12.000 - 12.999 | 80.07% | 80.07%  | 80.07%     | 549    | 12.382% | 0.41%  | 2.47%   | 8.58%     | 100.00%   | 0.00%       | 12.22% | 55.89%     | 0.00%  | 44.95% | 61.54%    | 0.00%    |
| Total           | 77.40% | 77.40%  | 77.64%     | 600    | 8.232%  | 80.00% | 1.35%   | 1.90%     | 100.00%   | 1.39%       | 17.80% | 72.32%     | 9.73%  | 40.64% | 39.66%    | 0.00%    |

| Coupon fixed rate | WALTY  | WACCLTY | WASS.CLT.V | WAFICO | WAC     | %Bal   | Purch % | InvProp % | 1stLien % | %with S2nds | CA%     | Full Doc % | IO%   | DTI %  | DTI% > 45 | %with MI |
|-------------------|--------|---------|------------|--------|---------|--------|---------|-----------|-----------|-------------|---------|------------|-------|--------|-----------|----------|
| < 8.000           | 76.65% | 76.65%  | 76.91%     | 682    | 6.772%  | 16.12% | 0.90%   | 1.82%     | 100.00%   | 1.36%       | 17.43%  | 87.31%     | 5.87% | 38.44% | 30.76%    | 0.00%    |
| 8.000 - 8.999     | 74.97% | 74.97%  | 75.70%     | 625    | 8.496%  | 2.25%  | 1.50%   | 3.40%     | 100.00%   | 3.35%       | 10.22%  | 77.09%     | 6.88% | 38.87% | 33.51%    | 0.00%    |
| 9.000 - 9.999     | 74.28% | 74.28%  | 74.39%     | 586    | 9.610%  | 1.00%  | 1.20%   | 3.45%     | 100.00%   | 0.55%       | 1.15%   | 79.60%     | 0.41% | 37.67% | 26.24%    | 0.00%    |
| 10.000 - 10.999   | 71.88% | 71.88%  | 72.04%     | 570    | 10.822% | 0.49%  | 0.00%   | 3.47%     | 100.00%   | 1.64%       | 2.25%   | 71.36%     | 0.00% | 42.19% | 51.44%    | 0.00%    |
| 11.000 - 11.999   | 66.53% | 66.53%  | 66.53%     | 547    | 11.494% | 0.13%  | 0.00%   | 3.14%     | 100.00%   | 0.00%       | 6.16%   | 70.10%     | 0.00% | 40.49% | 40.29%    | 0.00%    |
| 12.000 - 12.999   | 85.00% | 85.00%  | 85.00%     | 594    | 12.100% | 0.00%  | 0.00%   | 0.00%     | 100.00%   | 0.00%       | 100.00% | 0.00%      | 0.00% | 31.00% | 0.00%     | 0.00%    |
| 13.000 - 13.999   | 65.22% | 65.22%  | 65.22%     | 531    | 13.450% | 0.00%  | 0.00%   | 100.00%   | 100.00%   | 0.00%       | 0.00%   | 100.00%    | 0.00% | 50.00% | 100.00%   | 0.00%    |
| Total             | 76.16% | 76.16%  | 76.46%     | 667    | 7.235%  | 20.00% | 0.97%   | 2.17%     | 100.00%   | 1.54%       | 15.37%  | 85.26%     | 5.53% | 38.56% | 31.43%    | 0.00%    |