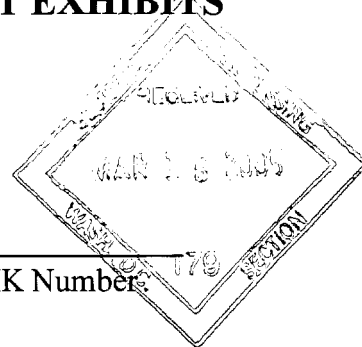




05047044

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



ACE Securities Corp.
Exact Name of Registrant as Specified in Charter

0001063292
Registrant CIK Number

Form 8-K, March 11, 2005, Series 2005-HE2
Electronic Report, Schedule or Registration
Statement of Which the Documents Are a Part
(give period of report)

333-119047
SEC File Number, if available

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

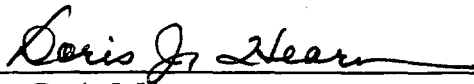
PROCESSED

R MAR 17 2005
THOMSON
FINANCIAL

SIGNATURES


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

ACE SECURITIES CORP.

By: 

Name: Doris J. Hearn

Title: Vice President

By: 

Name: Evelyn Echevarria

Title: Vice President

Dated: March 14, 2005

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

EXHIBIT INDEX

Exhibit No.	Description	Format
99.1	Collateral Term Sheets	P*

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

ace2005-HE2 FR Loans

2. Originator

Originator	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
FREMONT	1,548	147,855,311	85.07	8.032	641	84.64
Other	388	25,958,184	14.93	9.168	659	91.95
Total:	1,936	173,813,496	100.00	8.202	643	85.73

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3. Collateral Type

Collateral Type	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
Fixed - 5 Year	30	257,068	0.15	11.937	611	94.28
Fixed - 10 Year	192	2,171,163	1.25	11.242	612	91.53
Fixed - 15 Year	103	4,585,585	2.64	8.609	633	78.58
Fixed - 20 Year	151	5,295,923	3.05	9.768	638	94.26
Fixed - 25 Year	2	249,183	0.14	6.515	623	79.45
Fixed - 30 Year	1,153	144,228,745	82.98	7.876	642	84.04
Fixed - 30 Year IO	1	98,544	0.06	7.750	776	80.00
Balloon - 10/30	4	222,249	0.13	9.572	656	100.00
Balloon - 15/30	295	16,280,290	9.37	9.989	663	98.72
Balloon - 20/30	5	424,746	0.24	9.003	643	95.04
Total:	1,936	173,813,496	100.00	8.202	643	85.73

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4. IO Terms

IO Terms	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
0	1,935	173,714,952	99.94	8.202	643	85.73
60	1	98,544	0.06	7.750	776	80.00
Total:	1,936	173,813,496	100.00	8.202	643	85.73

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5. Principal Balance at Origination (\$)

Principal Balance at Origination (\$)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
0.01 - 50,000.00	894	23,173,910	13.33	10.486	633	98.60
50,000.01 - 100,000.00	503	36,338,830	20.91	9.799	649	95.82
100,000.01 - 150,000.00	219	26,810,400	15.42	8.405	648	86.12
150,000.01 - 200,000.00	103	17,894,965	10.30	7.112	635	75.50
200,000.01 - 250,000.00	62	13,864,639	7.98	6.978	621	74.38
250,000.01 - 300,000.00	46	12,578,423	7.24	6.897	641	77.37
300,000.01 - 350,000.00	49	15,679,013	9.02	6.689	649	76.10
350,000.01 - 400,000.00	24	8,917,002	5.13	6.839	658	85.14
400,000.01 - 450,000.00	13	5,529,078	3.18	6.539	654	83.36
450,000.01 - 500,000.00	8	3,839,709	2.21	7.331	642	84.77
500,000.01 - 550,000.00	5	2,599,027	1.50	6.967	646	84.56
550,000.01 - 600,000.00	4	2,280,634	1.31	6.479	658	81.19
600,000.01 - 650,000.00	1	606,843	0.35	6.250	698	79.48
650,000.01 - 700,000.00	2	1,375,408	0.79	6.497	674	66.75
700,000.01 - 750,000.00	1	718,757	0.41	6.750	615	80.00
750,000.01 - 800,000.00	1	798,478	0.46	6.250	687	69.87
800,000.01 - 850,000.00	1	808,380	0.47	5.990	664	90.00
Total:	1,936	173,813,496	100.00	8.202	643	85.73

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6. Remaining Principal Balance (\$)

Remaining Principal Balance (\$)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
0.01 - 50,000.00	895	23,223,160	13.36	10.486	633	98.55
50,000.01 - 100,000.00	502	36,289,580	20.88	9.798	649	95.86
100,000.01 - 150,000.00	219	26,810,400	15.42	8.405	648	86.12
150,000.01 - 200,000.00	104	18,094,885	10.41	7.119	634	75.43

200,000.01 - 250,000.00	61	13,664,720	7.86	6.966	623	74.45
250,000.01 - 300,000.00	46	12,578,423	7.24	6.897	641	77.37
300,000.01 - 350,000.00	50	16,028,477	9.22	6.684	650	76.41
350,000.01 - 400,000.00	23	8,567,538	4.93	6.854	656	84.94
400,000.01 - 450,000.00	13	5,529,078	3.18	6.539	654	83.36
450,000.01 - 500,000.00	8	3,839,709	2.21	7.331	642	84.77
500,000.01 - 550,000.00	5	2,599,027	1.50	6.967	645	84.56
550,000.01 - 600,000.00	4	2,280,634	1.31	6.479	658	81.19
600,000.01 - 650,000.00	1	606,843	0.35	6.250	698	79.48
650,000.01 - 700,000.00	2	1,375,408	0.79	6.497	674	66.75
700,000.01 - 750,000.00	1	718,757	0.41	6.750	615	80.00
750,000.01 - 800,000.00	1	798,478	0.46	6.250	687	69.87
800,000.01 - 850,000.00	1	808,380	0.47	5.990	664	90.00
Total:	1,936	173,813,496	100.00	8.202	643	85.73

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7. Months Remaining

Months Remaining	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
1 - 60	30	257,068	0.15	11.937	611	94.28
61 - 120	196	2,393,412	1.38	11.087	616	92.31
121 - 180	398	20,865,875	12.00	9.685	657	94.29
181 - 240	156	5,720,669	3.29	9.711	638	94.32
241 - 300	2	249,183	0.14	6.515	623	79.45
301 - 360	1,154	144,327,289	83.04	7.876	642	84.04
Total:	1,936	173,813,496	100.00	8.202	643	85.73

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8. Mortgage Rate (%)

Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
5.000 - 5.499	1	122,860	0.07	5.250	708	80.00
5.500 - 5.999	51	13,754,996	7.91	5.974	672	75.64
6.000 - 6.499	72	18,245,636	10.50	6.260	653	77.10
6.500 - 6.999	152	36,672,064	21.10	6.759	647	75.45
7.000 - 7.499	56	11,185,220	6.44	7.241	628	79.09
7.500 - 7.999	97	15,612,930	8.98	7.771	621	79.80
8.000 - 8.499	70	8,483,284	4.88	8.188	625	86.51
8.500 - 8.999	174	12,442,498	7.16	8.760	662	96.37
9.000 - 9.499	130	8,501,410	4.89	9.218	669	98.00
9.500 - 9.999	201	12,905,066	7.42	9.754	649	96.11
10.000 - 10.499	121	5,934,575	3.41	10.169	640	98.38
10.500 - 10.999	275	14,066,975	8.09	10.775	629	98.91
11.000 - 11.499	196	8,158,798	4.69	11.154	631	98.71
11.500 - 11.999	168	4,240,994	2.44	11.668	612	98.68
12.000 - 12.499	99	1,507,955	0.87	12.166	608	97.08
12.500 - 12.999	63	1,826,899	1.05	12.563	619	99.06
13.000 - 13.499	9	143,795	0.08	13.096	634	93.99
13.500 - 13.999	1	7,540	-	13.750	559	85.00
Total:	1,936	173,813,496	100.00	8.202	643	85.73

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9. Combined Original Loan-to-Value Ratio (%)

Combined Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
<= 50.00	28	4,525,303	2.60	7.043	622	37.83
50.01 - 55.00	21	4,526,029	2.60	6.688	633	53.15
55.01 - 60.00	17	3,486,107	2.01	7.282	619	57.90
60.01 - 65.00	34	5,914,709	3.40	6.779	615	63.39
65.01 - 70.00	32	7,249,863	4.17	6.875	625	68.76
70.01 - 75.00	39	7,282,383	4.19	6.944	631	73.43
75.01 - 80.00	174	37,273,132	21.44	6.881	642	79.42
80.01 - 85.00	51	9,260,533	5.33	6.934	635	84.73
85.01 - 90.00	148	25,020,927	14.40	7.365	652	89.65
90.01 - 95.00	267	6,485,581	3.73	9.798	638	94.87
95.01 - 100.00	1,125	62,788,929	36.12	10.019	652	99.96
Total:	1,936	173,813,496	100.00	8.202	643	85.73

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10. FICO Score at Origination

FICO Score at Origination	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
NA	1	43,920	0.03	13.125	NA	90.00
500 - 524	19	3,354,069	1.93	8.411	511	72.54
525 - 549	16	2,157,692	1.24	7.732	534	72.64
550 - 574	147	8,192,232	4.71	8.255	562	72.37
575 - 599	328	22,758,854	13.09	8.728	587	83.66
600 - 624	320	25,219,391	14.51	8.465	613	86.45
625 - 649	362	34,961,667	20.11	8.283	637	86.79
650 - 674	308	28,077,567	16.15	8.248	663	89.21
675 - 699	235	27,677,188	15.92	7.768	687	88.18
700 - 724	100	11,066,098	6.37	7.582	711	85.26
725 - 749	46	5,241,309	3.02	7.809	737	89.52
750 - 774	32	2,907,423	1.67	7.840	758	88.57
775 - 799	21	2,137,165	1.23	7.672	786	78.77
800 - 824	1	18,922	0.01	11.750	809	95.00
Total:	1,936	173,813,496	100.00	8.202	643	85.73

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11. State

State	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
California	485	54,539,490	31.38	8.182	652	85.83
New York	161	32,723,914	18.83	7.505	646	81.12
Florida	214	16,775,638	9.65	8.194	636	84.35
New Jersey	75	10,342,381	5.95	7.821	640	79.69
Illinois	108	7,200,881	4.14	8.653	629	88.27
Maryland	69	5,607,552	3.34	8.189	627	87.54
Texas	100	4,885,601	2.81	8.649	645	89.85
Hawaii	29	4,211,032	2.42	7.545	676	84.72
Virginia	48	3,745,114	2.15	8.649	633	90.92
Georgia	88	3,091,058	1.78	9.878	615	94.64
Colorado	59	2,861,266	1.65	9.579	626	96.83
Massachusetts	36	2,766,942	1.59	8.795	645	86.99
Connecticut	27	2,680,572	1.54	7.669	652	85.33
Washington	43	2,557,131	1.47	8.839	642	92.42
Nevada	37	2,472,881	1.42	8.773	642	85.25
Arizona	50	2,392,963	1.38	9.139	641	95.44
North Carolina	55	2,154,770	1.24	9.206	651	93.97
Oregon	33	2,091,768	1.20	8.562	631	90.53
Pennsylvania	23	1,442,810	0.83	8.059	645	86.56
Michigan	22	1,389,888	0.80	8.273	646	87.74
Ohio	24	1,176,051	0.68	8.926	612	90.60
Minnesota	24	1,056,551	0.61	9.007	633	85.19
Tennessee	19	883,631	0.51	8.779	613	92.60
South Carolina	21	868,500	0.50	9.992	612	97.07
New Mexico	11	486,259	0.28	8.496	648	90.82
Utah	13	481,304	0.28	10.313	637	97.73
Idaho	10	431,725	0.25	7.654	669	87.67
Missouri	12	386,303	0.22	8.559	609	82.05
Wisconsin	6	350,419	0.20	8.762	660	90.17
Delaware	3	273,830	0.16	8.336	572	78.42
Kansas	3	230,605	0.13	7.432	604	83.50
West Virginia	2	199,687	0.11	7.441	616	83.40
Arkansas	5	162,024	0.09	9.257	593	84.72
Iowa	3	152,684	0.09	8.077	634	87.76
New Hampshire	5	135,989	0.08	10.616	623	97.38
Kentucky	4	107,272	0.06	11.079	607	100.00
Oklahoma	1	99,828	0.06	11.000	584	100.00
Rhode Island	3	91,978	0.05	10.477	629	97.19
Indiana	4	74,677	0.04	11.351	620	99.43
Montana	1	30,526	0.02	9.630	677	100.00
Total:	1,936	173,813,496	100.00	8.202	643	85.73

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12. Occupancy Status

Occupancy Status	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
Primary	1,794	159,414,134	91.72	8.246	642	86.61
Investment	126	12,423,278	7.15	7.804	654	75.13
Second Home	16	1,976,083	1.14	7.143	681	81.16
Total:	1,936	173,813,496	100.00	8.202	643	85.73

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13. Documentation Type

Documentation Type	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
Full Documentation	1,369	108,834,031	62.62	8.040	634	85.89
Stated Documentation	542	61,676,620	35.48	8.539	660	85.58
Limited Documentation	24	3,197,460	1.84	7.225	639	83.27
No Documentation	1	105,385	0.06	8.250	669	80.00
Total:	1,936	173,813,496	100.00	8.202	643	85.73

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14. Loan Purpose

Loan Purpose	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
Refinance - Cashout	638	92,092,427	52.98	7.321	632	78.70
Purchase	1,265	77,280,777	44.46	9.285	657	94.69
Refinance - Rate Term	33	4,440,292	2.55	7.623	641	75.57
Total:	1,936	173,813,496	100.00	8.202	643	85.73

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15. Property Type

Property Type	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
Single Family Residence	1,482	127,979,737	73.63	8.201	639	85.98
2-4 Family	194	28,643,742	16.48	7.815	651	81.34
Condo	124	9,353,551	5.38	8.641	667	88.51
PUD	136	7,836,466	4.51	9.108	658	94.42
Total:	1,936	173,813,496	100.00	8.202	643	85.73

23. Prepayment Penalty Term (mos.)

Prepayment Penalty Term (mos.)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
0	523	29,563,287	17.01	9.088	641	90.10
12	243	33,068,863	19.03	7.811	640	82.26
24	776	48,052,920	27.65	9.365	653	94.96
36	393	63,084,507	36.29	7.103	639	78.47
60	1	43,920	0.03	13.125	0	90.00
Total:	1,936	173,813,496	100.00	8.202	643	85.73

THIS IS PROPRIETARY INFORMATION AND IS NOT FOR DISTRIBUTION. This Structural Term Sheet, Collateral Term Sheet, or Computational Materials, as appropriate (the "material"), was prepared solely by the Underwriter(s), is privileged and confidential, is intended for use by the addressee only, and may not be provided to any third party other than the addressee's legal, tax, financial and/or accounting advisors for the purposes of evaluating such information. Prospective investors are advised to read carefully, and should rely solely on, the final prospectus and prospectus supplement (the "Final Prospectus") related to the securities (the "Securities") in making their investment decisions. This material does not include all relevant information relating to the Securities described herein, particularly with respect to the risk and special considerations associated with an investment in the Securities. All information contained herein is preliminary and it is anticipated that such information will change. Any information contained herein will be more fully described in, and will be fully superseded by the preliminary prospectus supplement, if applicable, and the Final Prospectus. Although the information contained in the material is based on sources the Underwriter(s) believe(s) to be reliable, the Underwriter(s) make(s) no representation or warranty that such information is accurate or complete. Such information should not be viewed as projections, forecasts, predictions, or opinions with respect to value. Prior to making any investment decision, a prospective investor shall receive and fully review the Final Prospectus. NOTHING HEREIN SHOULD BE CONSIDERED AN OFFER TO SELL OR SOLICITATION OF AN OFFER TO BUY ANY SECURITIES. The Underwriter(s) may hold long or short positions in or buy and sell Securities or related securities or perform for or solicit investment banking services from, any company mentioned herein.

	% of the pool	WAC	seasoning	avg loan size	FICO	FICO <600	OLTV	Combined LTV	IO %	Stated Doc%	% of fixed	% of primary resi	DTI	CA %	% of 2nd lien
all collateral	100.00%	7.132	2	186,199.18	626	33.89	77.38	81.78	24.94	37.82	14.25	91.97	42.23	37.60	5.47
loan <\$75,000	4.48%	9.861	2	38,863.57	628	30.77	35.00	93.52	0.94	27.18	75.38	89.93	41.49	21.38	-
Loan >\$500,000	3.48%	6.468	2	719,198.08	648	12.13	79.05	79.05	33.87	30.65	10.15	94.70	40.90	55.58	72.35
2nd liens	5.47%	10.160	2	46,655.54	650	15.08	18.74	99.14	-	39.56	100.00	98.74	43.29	39.94	100.00
fixed rate loans	14.25%	8.202	2	89,779.70	643	21.00	54.85	85.73	0.06	35.48	100.00	94.18	42.07	31.38	38.41
FICO <600	33.89%	7.654	2	171,671.79	560	100.00	76.91	78.90	10.75	28.14	8.83	94.18	42.21	31.66	2.43
DTI >50	35.20%	7.075	2	191,974.64	633	28.82	77.66	83.15	29.79	39.87	13.61	94.04	47.95	42.42	6.83
DTI >60	10.15%	7.265	2	200,663.25	596	54.71	76.54	78.31	6.96	28.24	17.03	89.02	52.50	36.16	2.18
IO loans	24.94%	6.284	2	278,167.79	651	14.61	80.93	80.93	100.00	30.32	0.03	98.62	42.48	82.05	-
all 1st lien that have a 2nd lien behind	41.57%	6.642	2	222,378.41	645	22.04	81.76	81.76	42.06	35.15	2.94	93.97	42.82	36.74	-
stated doc-self employed	26.56%	7.378	2	208,639.43	643	23.50	75.94	80.75	16.73	100.00	13.92	95.05	43.15	42.73	6.01
2-4 family loans	11.27%	7.310	2	241,656.66	639	23.23	75.21	79.20	27.69	100.00	12.05	89.99	41.71	49.43	5.05
loans that are of Stated doc, and IO, and with 2nd lien behind, and DTI greater than 45	11.73%	7.261	2	222,990.85	639	28.16	78.40	81.64	5.63	49.26	20.01	80.28	42.80	14.83	4.00
Southern CA	2.56%	6.676	2	250,035.40	684	-	80.21	80.21	100.00	100.00	-	100.00	47.81	85.80	-
Northern CA	24.47%	6.896	2	309,057.04	632	29.04	75.06	79.52	37.74	48.87	13.36	94.57	42.91	100.00	5.60
LTV=80	13.13%	6.794	2	287,112.77	634	27.60	78.08	81.05	47.52	37.78	9.13	93.09	43.00	100.00	6.20
LTV=80	40.40%	6.936	2	234,188.78	639	23.25	80.00	80.00	41.35	46.13	5.45	96.04	42.63	41.55	-
LTV=100	7.34%	9.335	2	72,781.22	660	9.34	48.07	100.00	3.04	44.36	67.35	99.15	42.88	27.81	64.60

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2. Originator

Originator	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
FREMONT	866	29,284,746	72.73	10.430	639	99.33
Other	256	10,980,339	27.27	10.073	656	98.15
Total:	1,142	40,265,085	100.00	10.333	643	99.01

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3. Collateral Type

Collateral Type	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
Fixed - 5 Year	29	236,426	0.59	11.849	612	94.22
Fixed - 10 Year	190	1,952,612	4.85	11.624	613	95.69
Fixed - 15 Year	74	1,574,513	3.91	10.724	627	98.07
Fixed - 20 Year	139	3,711,531	9.22	10.575	632	98.87
Fixed - 30 Year	489	23,132,928	57.45	10.264	643	99.70
Balloon - 10/30	3	129,482	0.32	10.425	637	100.00
Balloon - 15/30	216	9,451,699	23.47	10.037	658	98.29
Balloon - 20/30	2	75,893	0.19	9.895	622	100.00
Total:	1,142	40,265,085	100.00	10.333	643	99.01

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4. IO Terms

IO Terms	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
None	1,142	40,265,085	100.00	10.333	643	99.01
Total:	1,142	40,265,085	100.00	10.333	643	99.01

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5. Principal Balance at Origination (\$)

Principal Balance at Origination (\$)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
0.01 - 50,000.00	866	22,234,131	55.22	10.471	634	98.90
50,000.01 - 100,000.00	269	17,165,160	42.63	10.165	654	99.10
100,000.01 - 150,000.00	6	710,939	1.77	10.174	662	100.00
150,000.01 - 200,000.00	1	154,855	0.38	9.750	627	100.00
Total:	1,142	40,265,085	100.00	10.333	643	99.01

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6. Remaining Principal Balance (\$)

Remaining Principal Balance (\$)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
0.01 - 50,000.00	866	22,234,131	55.22	10.471	634	98.90
50,000.01 - 100,000.00	269	17,165,160	42.63	10.165	654	99.10
100,000.01 - 150,000.00	6	710,939	1.77	10.174	662	100.00
150,000.01 - 200,000.00	1	154,855	0.38	9.750	627	100.00
Total:	1,142	40,265,085	100.00	10.333	643	99.01

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7. Months Remaining

	Aggregate	% of Aggregate			

Months Remaining	Number of Mortgage Loans	Remaining Principal Balance	Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
1 - 60	29	236,426	0.59	11.849	612	94.22
61 - 120	193	2,082,095	5.17	11.549	615	95.96
121 - 180	290	11,026,213	27.38	10.135	653	98.26
181 - 240	141	3,787,423	9.41	10.561	632	98.89
301 - 360	489	23,132,928	57.45	10.264	643	99.70
Total:	1,142	40,265,085	100.00	10.333	643	99.01

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8. Mortgage Rate (%)

Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
7.500 - 7.999	7	313,193	0.78	7.774	729	99.38
8.000 - 8.499	22	983,066	2.44	8.194	698	98.70
8.500 - 8.999	105	4,953,674	12.30	8.775	681	99.44
9.000 - 9.499	87	3,772,396	9.37	9.168	681	99.41
9.500 - 9.999	126	5,550,723	13.79	9.767	654	99.34
10.000 - 10.499	98	3,790,957	9.41	10.193	643	98.82
10.500 - 10.999	215	8,884,573	22.07	10.766	627	99.25
11.000 - 11.499	170	6,150,992	15.28	11.151	626	98.70
11.500 - 11.999	152	3,089,070	7.67	11.654	602	98.51
12.000 - 12.499	95	1,311,365	3.26	12.166	611	96.96
12.500 - 12.999	56	1,357,659	3.37	12.546	615	98.89
13.000 - 13.499	8	99,875	0.25	13.083	634	95.74
13.500 - 13.999	1	7,540	0.02	13.750	559	85.00
Total:	1,142	40,265,085	100.00	10.333	643	99.01

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9. Combined Original Loan-to-Value Ratio (%)

Combined Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
55.01 - 60.00	1	29,962	0.07	10.250	606	55.48
60.01 - 65.00	2	149,900	0.37	11.325	576	62.64
65.01 - 70.00	1	30,790	0.08	11.250	567	69.94
75.01 - 80.00	1	49,975	0.12	9.450	644	77.68
80.01 - 85.00	8	143,247	0.36	11.044	588	84.61
85.01 - 90.00	38	1,144,461	2.84	10.339	647	89.78
90.01 - 95.00	230	3,135,472	7.79	10.996	626	94.86
95.01 - 100.00	861	35,581,278	88.37	10.267	645	99.97
Total:	1,142	40,265,085	100.00	10.333	643	99.01

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10. FICO Score at Origination

FICO Score at Origination	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
550 - 574	95	1,006,570	2.50	11.807	563	91.55
575 - 599	231	6,984,145	17.35	11.182	589	98.97
600 - 624	215	7,219,394	17.93	10.645	613	99.20
625 - 649	213	8,505,191	21.12	10.549	637	99.28
650 - 674	181	7,448,424	18.50	9.849	661	99.03
675 - 699	103	4,376,217	10.87	9.540	686	99.31
700 - 724	51	2,377,825	5.91	9.318	710	99.50
725 - 749	22	970,996	2.41	9.448	734	99.84
750 - 774	21	913,201	2.27	9.509	759	99.60
775 - 799	9	444,199	1.10	9.320	783	99.12
800 - 824	1	18,922	0.05	11.750	809	95.00
Total:	1,142	40,265,085	100.00	10.333	643	99.01

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11. State

	Number of	Aggregate Remaining	% of Aggregate Remaining	Mortgage	CLTV
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State	Mortgage Loans	Principal Balance	Principal Balance	Rates(%)	FICO	(%)
California	198	10,294,848	25.57	10.027	657	98.14
Florida	127	3,866,047	9.60	10.367	641	99.49
Illinois	79	2,422,576	6.02	10.901	633	99.44
New York	41	2,150,992	5.34	10.456	664	98.73
Texas	79	2,142,421	5.32	10.473	634	99.60
Colorado	51	2,074,438	5.15	9.890	635	99.63
Maryland	47	1,699,048	4.22	10.458	636	99.65
Georgia	74	1,650,887	4.10	10.833	617	99.38
Nevada	28	1,285,997	3.19	9.870	662	98.45
Arizona	41	1,180,320	2.93	10.361	636	99.46
New Jersey	28	1,176,189	2.92	10.669	643	99.15
North Carolina	46	1,170,121	2.91	10.337	637	99.46
Washington	31	1,065,979	2.65	10.239	639	99.62
Massachusetts	24	1,037,854	2.58	10.707	653	99.79
Virginia	29	858,447	2.13	10.515	630	99.22
Oregon	24	818,257	2.03	10.506	641	99.23
Hawaii	15	771,349	1.92	9.977	677	98.37
Minnesota	21	616,163	1.53	10.086	633	99.29
Utah	13	481,304	1.20	10.313	637	97.73
South Carolina	17	447,905	1.11	10.711	621	99.90
Pennsylvania	16	423,867	1.05	10.854	637	99.67
Ohio	16	396,280	0.98	10.123	614	99.43
Michigan	14	350,640	0.87	10.764	622	99.59
Connecticut	13	277,277	0.69	10.254	631	98.82
New Mexico	10	274,683	0.68	10.426	624	99.16
Tennessee	13	261,186	0.65	10.339	619	99.51
Missouri	10	163,322	0.41	11.091	596	98.84
New Hampshire	5	135,989	0.34	10.616	623	97.38
Wisconsin	4	130,143	0.32	10.665	650	99.55
Idaho	8	121,106	0.30	10.490	633	98.57
Kentucky	4	107,272	0.27	11.079	607	100.00
Oklahoma	1	99,828	0.25	11.000	584	100.00
Rhode Island	3	91,978	0.23	10.477	629	97.19
Indiana	4	74,677	0.19	11.351	620	99.43
Iowa	2	59,252	0.15	10.485	619	100.00
Montana	1	30,526	0.08	9.630	677	100.00
Kansas	1	25,340	0.06	10.625	605	100.00
Arkansas	3	18,193	0.05	11.903	595	91.20
Delaware	1	12,384	0.03	10.990	578	90.00
Total:	1,142	40,265,085	100.00	10.333	643	99.01

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12. Occupancy Status

Occupancy Status	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
Primary	1,065	39,521,829	98.15	10.307	643	99.12
Investment	70	683,675	1.70	11.648	653	93.06
Second Home	7	59,580	0.15	12.186	671	95.00
Total:	1,142	40,265,085	100.00	10.333	643	99.01

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13. Documentation Type

Documentation Type	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
Full	887	27,873,781	69.23	10.185	632	99.03
Stated Documentation	245	12,236,715	30.39	10.658	670	99.02
Limited	10	154,588	0.38	11.138	607	94.56
Total:	1,142	40,265,085	100.00	10.333	643	99.01

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14. Loan Purpose

Loan Purpose	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
Purchase	914	32,939,586	81.81	10.296	646	99.53
Refinance - Cashout	210	6,645,925	16.51	10.529	627	96.45
Refinance - Rate Term	18	679,574	1.69	10.197	647	98.57
Total:	1,142	40,265,085	100.00	10.333	643	99.01

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15. Property Type

Property Type	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
Single Family Residence	866	29,318,933	72.81	10.377	637	98.99
PUD	99	3,894,154	9.67	9.771	658	99.13
2-4 Family	92	3,790,186	9.41	10.644	668	98.45
Condo	85	3,261,813	8.10	10.240	658	99.68
Total:	1,142	40,265,085	100.00	10.333	643	99.01

23. Prepayment Penalty Term (mos.)

Prepayment Penalty Term (mos.)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
0	403	12,482,853	31.00	10.406	639	99.28
12	113	4,245,359	10.54	10.728	645	98.95
24	544	20,427,918	50.73	10.208	646	99.25
36	82	3,108,955	7.72	10.316	641	96.38
Total:	1,142	40,265,085	100.00	10.333	643	99.01

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2. Originator

Originator	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
FREMONT	182	85,873,105	68.46	6.045	647	81.11
Other	89	39,557,506	31.54	6.416	680	81.02
Total:	271	125,430,611	100.00	6.162	658	81.08

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3. Collateral Type

Collateral Type	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
ARM - 2 Year/6 Month IO	245	114,180,400	91.03	6.179	657	80.98
ARM - 3 Year/6 Month IO	24	10,495,906	8.37	5.947	665	82.27
ARM - 5 Year/6 Month IO	2	754,305	0.60	6.536	638	80.87
Total:	271	125,430,611	100.00	6.162	658	81.08

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4. IO Terms

IO Terms	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
24	169	80,093,881	63.86	6.064	646	81.02
36	15	6,637,042	5.29	5.839	660	82.11
60	86	38,339,688	30.57	6.417	682	81.04
84	1	360,000	0.29	6.850	642	80.00
Total:	271	125,430,611	100.00	6.162	658	81.08

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5. Principal Balance at Origination (\$)

Principal Balance at Origination (\$)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
350,000.01 - 400,000.00	87	33,188,459	26.46	6.166	657	81.34
400,000.01 - 450,000.00	68	28,676,988	22.86	6.195	667	81.44
450,000.01 - 500,000.00	54	25,773,699	20.55	6.121	663	82.42
500,000.01 - 550,000.00	19	10,048,279	8.01	6.092	653	79.88
550,000.01 - 600,000.00	23	13,373,067	10.66	6.119	643	83.11
600,000.01 - 650,000.00	6	3,779,200	3.01	6.205	670	81.33
650,000.01 - 700,000.00	6	4,005,400	3.19	6.528	656	78.81
700,000.01 - 750,000.00	2	1,459,151	1.16	5.956	609	84.93
750,000.01 - 800,000.00	1	766,368	0.61	5.990	624	90.00
800,000.01 - 850,000.00	4	3,360,000	2.68	6.479	628	70.66
950,000.01 - 1,000,000.00	1	1,000,000	0.80	5.200	673	43.48
Total:	271	125,430,611	100.00	6.162	658	81.08

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6. Remaining Principal Balance (\$)

Remaining Principal Balance (\$)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
350,000.01 - 400,000.00	87	33,188,459	26.46	6.166	657	81.34
400,000.01 - 450,000.00	68	28,676,988	22.86	6.195	667	81.44
450,000.01 - 500,000.00	54	25,773,699	20.55	6.121	663	82.42
500,000.01 - 550,000.00	19	10,048,279	8.01	6.092	653	79.88
550,000.01 - 600,000.00	23	13,373,067	10.66	6.119	643	83.11
600,000.01 - 650,000.00	6	3,779,200	3.01	6.205	670	81.33
650,000.01 - 700,000.00	6	4,005,400	3.19	6.528	656	78.81
700,000.01 - 750,000.00	2	1,459,151	1.16	5.956	609	84.93
750,000.01 - 800,000.00	1	766,368	0.61	5.990	624	90.00
800,000.01 - 850,000.00	4	3,360,000	2.68	6.479	628	70.66
950,000.01 - 1,000,000.00	1	1,000,000	0.80	5.200	673	43.48
Total:	271	125,430,611	100.00	6.162	658	81.08

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7. Months Remaining

Months Remaining	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
301 - 360	271	125,430,611	100.00	6.162	658	81.08
Total:	271	125,430,611	100.00	6.162	658	81.08

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8. Mortgage Rate (%)

Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
4.500 - 4.999	9	3,947,726	3.15	4.978	708	80.21
5.000 - 5.499	24	11,722,775	9.35	5.320	670	77.68
5.500 - 5.999	94	42,770,610	34.10	5.752	662	81.53
6.000 - 6.499	58	27,609,473	22.01	6.267	656	81.18
6.500 - 6.999	66	29,922,301	23.86	6.737	643	81.05
7.000 - 7.499	14	6,951,726	5.54	7.236	655	80.96
7.500 - 7.999	4	1,642,000	1.31	7.811	632	92.46
8.000 - 8.499	1	464,000	0.37	8.050	651	80.00
8.500 - 8.999	1	400,000	0.32	8.500	648	94.12
Total:	271	125,430,611	100.00	6.162	658	81.08

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9. Combined Original Loan-to-Value Ratio (%)

Combined Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
<= 50.00	1	1,000,000	0.80	5.200	673	43.48
50.01 - 55.00	1	850,000	0.68	6.650	584	54.84
60.01 - 65.00	1	400,000	0.32	5.625	600	62.50
65.01 - 70.00	3	1,799,984	1.44	6.646	627	67.18
70.01 - 75.00	8	4,034,527	3.22	6.560	643	74.56
75.01 - 80.00	192	86,484,595	68.95	6.087	663	79.82
80.01 - 85.00	23	11,404,279	9.09	6.249	647	84.36
85.01 - 90.00	32	15,151,892	12.08	6.106	651	89.56
90.01 - 95.00	8	3,495,334	2.79	7.089	634	94.45
95.01 - 100.00	2	810,000	0.65	7.876	631	99.39
Total:	271	125,430,611	100.00	6.162	658	81.08

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10. FICO Score at Origination

FICO Score at Origination	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
525 - 549	1	595,000	0.47	6.250	525	85.00
550 - 574	1	380,000	0.30	6.750	572	95.00
575 - 599	22	10,284,188	8.20	6.552	588	80.89
600 - 624	48	22,876,521	18.24	6.198	611	81.14
625 - 649	56	26,115,655	20.82	6.296	638	81.10
650 - 674	51	23,475,030	18.72	6.148	663	79.44
675 - 699	41	19,082,059	15.21	5.953	686	82.60
700 - 724	25	11,087,231	8.84	6.007	711	81.73
725 - 749	12	5,495,260	4.38	5.956	736	81.78
750 - 774	6	2,505,177	2.00	5.877	763	79.76
775 - 799	8	3,534,490	2.82	5.970	786	79.58
Total:	271	125,430,611	100.00	6.162	658	81.08

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11. State

State	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
California	208	95,842,631	76.41	6.199	659	81.40
Florida	7	3,740,201	2.98	6.154	661	81.85
New York	7	3,686,660	2.94	5.835	669	74.33
New Jersey	6	2,747,584	2.19	6.092	646	77.07
Arizona	5	2,336,784	1.86	6.279	650	82.37

Maryland	5	2,300,208	1.83	5.514	653	76.96
Colorado	5	2,263,920	1.80	6.073	646	85.67
Washington	5	2,129,993	1.70	6.057	657	79.46
Georgia	4	1,823,091	1.45	6.588	640	80.00
Illinois	3	1,760,467	1.40	6.076	660	76.79
Nevada	4	1,535,305	1.22	5.691	663	82.53
Virginia	3	1,298,995	1.04	5.360	685	79.95
Ohio	3	1,188,000	0.95	6.498	619	85.66
Hawaii	2	1,141,600	0.91	5.834	695	80.00
South Carolina	1	439,972	0.35	5.650	610	80.00
Michigan	1	410,000	0.33	7.950	632	100.00
Oklahoma	1	399,600	0.32	7.150	584	80.00
Massachusetts	1	385,600	0.31	5.550	636	80.00
Total:	271	125,430,611	100.00	6.162	658	81.08

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12. Occupancy Status

Occupancy Status	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
Primary	268	124,211,111	99.03	6.156	658	81.09
Investment	3	1,219,500	0.97	6.829	665	80.39
Total:	271	125,430,611	100.00	6.162	658	81.08

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13. Documentation Type

Documentation Type	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
Full Documentation	175	82,648,250	65.89	5.976	643	81.34
Stated Documentation	94	41,943,544	33.44	6.533	686	80.49
Limited Documentation	2	838,817	0.67	6.010	669	85.10
Total:	271	125,430,611	100.00	6.162	658	81.08

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14. Loan Purpose

Loan Purpose	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
Purchase	173	78,131,590	62.29	6.088	669	81.01
Refinance - Cashout	91	44,068,421	35.13	6.290	636	81.13
Refinance - Rate Term	7	3,240,600	2.58	6.218	673	82.35
Total:	271	125,430,611	100.00	6.162	658	81.08

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15. Property Type

Property Type	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
Single Family Residence	231	107,675,781	85.84	6.153	654	81.22
Condo	20	8,806,013	7.02	6.223	675	80.15
PUD	16	7,035,697	5.61	6.219	687	80.50
2-4 Family	4	1,913,120	1.53	6.214	675	80.00
Total:	271	125,430,611	100.00	6.162	658	81.08

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16. Next Adjustment Date for Arm Loans

Next Adjustment Date for Arm Loans	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
2006-10	2	936,470	0.75	6.687	605	80.00
2006-11	4	1,786,580	1.42	6.270	641	80.96
2006-12	32	14,680,930	11.70	5.937	648	82.09
2007-01	160	75,131,084	59.90	6.075	650	80.74
2007-02	47	21,645,336	17.26	6.677	690	81.07
2008-01	17	7,480,588	5.96	5.824	676	82.40
2008-02	7	3,015,318	2.40	6.255	638	81.95
2010-01	1	394,305	0.31	6.250	634	81.66

2010-02	1	360,000	0.29	6.850	642	80.00
Total:	271	125,430,611	100.00	6.162	658	81.08

The above table is based on Adjustable Mortgage Loans only

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17. Gross Margin (%)

Gross Margin (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
3.000 - 3.499	1	395,920	0.32	4.875	755	80.00
3.500 - 3.999	3	1,339,536	1.07	5.762	685	80.00
4.000 - 4.499	9	3,898,277	3.11	5.876	689	79.37
4.500 - 4.999	14	5,921,896	4.72	5.928	662	82.34
5.000 - 5.499	6	3,047,253	2.43	6.593	664	80.04
5.500 - 5.999	26	11,743,596	9.36	6.001	676	80.91
6.000 - 6.499	48	22,334,180	17.81	5.628	667	79.34
6.500 - 6.999	150	70,431,577	56.15	6.314	645	81.69
7.000 - 7.499	10	4,356,376	3.47	6.754	693	80.60
7.500 - 7.999	4	1,962,000	1.56	7.591	702	83.30
Total:	271	125,430,611	100.00	6.162	658	81.08

The above table is based on Adjustable Mortgage Loans only

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18. Maximum Mortgage Rate (%)

Maximum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
10.500 - 10.999	1	395,920	0.32	4.875	755	80.00
11.000 - 11.499	4	2,059,394	1.64	5.618	710	80.00
11.500 - 11.999	32	13,722,108	10.94	5.703	682	81.00
12.000 - 12.499	45	20,837,667	16.61	5.799	679	79.80
12.500 - 12.999	99	45,290,692	36.11	5.991	660	81.47
13.000 - 13.499	40	20,215,607	16.12	6.451	638	80.24
13.500 - 13.999	38	17,643,917	14.07	6.734	629	80.99
14.000 - 14.499	7	3,171,306	2.53	7.214	637	83.54
14.500 - 14.999	4	1,630,000	1.30	8.058	626	96.01
15.000 - 15.499	1	464,000	0.37	8.050	651	80.00
Total:	271	125,430,611	100.00	6.162	658	81.08

The above table is based on Adjustable Mortgage Loans only

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19. Minimum Mortgage Rate (%)

Minimum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
4.500 - 4.999	9	3,947,726	3.15	4.978	708	80.21
5.000 - 5.499	24	11,722,775	9.35	5.320	670	77.68
5.500 - 5.999	94	42,770,610	34.10	5.752	662	81.53
6.000 - 6.499	58	27,609,473	22.01	6.267	656	81.18
6.500 - 6.999	66	29,922,301	23.86	6.737	643	81.05
7.000 - 7.499	14	6,951,726	5.54	7.236	655	80.96
7.500 - 7.999	4	1,642,000	1.31	7.811	632	92.46
8.000 - 8.499	1	464,000	0.37	8.050	651	80.00
8.500 - 8.999	1	400,000	0.32	8.500	648	94.12
Total:	271	125,430,611	100.00	6.162	658	81.08

The above table is based on Adjustable Mortgage Loans only

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20. Initial Periodic Cap (%)

Initial Periodic Cap (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
1.500	2	890,000	0.71	6.722	729	77.47
3.000	269	124,540,611	99.29	6.158	657	81.11
Total:	271	125,430,611	100.00	6.162	658	81.08

The above table is based on Adjustable Mortgage Loans only

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21. Subsequent Periodic Cap (%)

Subsequent Periodic Cap (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
1.000	87	38,667,506	30.83	6.409	679	81.10
1.500	184	86,763,105	69.17	6.052	648	81.08
Total:	271	125,430,611	100.00	6.162	658	81.08

The above table is based on Adjustable Mortgage Loans only

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22. Lifecap

Lifecap	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
5.000 - 5.499	5	2,415,200	1.93	6.638	667	83.61
6.000 - 6.499	82	36,252,306	28.90	6.394	680	80.93
7.000 - 7.499	184	86,763,105	69.17	6.052	648	81.08
Total:	271	125,430,611	100.00	6.162	658	81.08

The above table is based on Adjustable Mortgage Loans only

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23. Prepayment Penalty Term (mos.)

Prepayment Penalty Term (mos.)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
0	19	8,757,409	6.98	6.308	649	78.69
12	25	12,368,776	9.86	6.614	661	79.66
24	206	95,283,784	75.97	6.101	659	81.44
36	21	9,022,642	7.19	6.052	649	81.54
Total:	271	125,430,611	100.00	6.162	658	81.08

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Pool Data

Pool Summary	
Total Issue Balance (USD)	
Original Mortgage Pool Balance (USD)	1,221,853,687.25
Current Mortgage Pool Balance (USD)	1,220,163,249.99
Total Number of Loans	6,553
Average Loan Balance (USD)	186,199
1st lien (%age)	94.53
2nd lien (%age)	5.47
WA FICO	626
- Minimum FICO	500
- Maximum FICO	815
WA LTV	81.78
- Minimum LTV	18.33
- Maximum LTV	100
WA DTI	42.16
- Minimum DTI	1.05
- Maximum DTI	55.39
WA Age (Months)	2
WA Remaining Term (Months)	354
Aquired Loans	
North California (% of Pool)	13.13
South California (% of Pool)	24.47

North California	
% of State	34.92
WA FICO	634.34
- Minimum FICO	502
- Maximum FICO	791
WA LTV	81.05
- Minimum LTV	18.33
- Maximum LTV	100
Highest Zip-Code Density (% of St	2.71
Zip-Code with Highest Density	94605

South California	
% of State	65.08
WA FICO	632.17
Minimum FICO	500
Maximum FICO	809
WA LTV	79.52
Minimum LTV	21.24
Maximum LTV	100
Highest Zip-Code Density (% of St	1.37
Zip-Code with Highest Density	92336

Classification	Total	Check
Mortgage Type	1,220,163,250	☑
Loan-to-Value	1,220,163,250	☑
FICO	1,220,163,250	☑
Purpose	1,220,163,250	☑
Occupancy	1,220,163,250	☑
Loan Balance	1,220,163,250	☑
Property Type	1,220,163,250	☑
Documentation Type	1,220,163,250	☑
Fixed Period	1,220,163,250	☑
Debt-to-Income Ratic	1,220,163,250	☑
Geographic Distributi	1,220,163,250	☑

Per Annum Fees	
Servicer Fees	
Cost of Carry	

Mortgage Type	WA LTV	WA FICO	Balance
Fixed - 5 Year	94.28	611	257,068
Fixed - 10 Year	91.53	612	2,171,163
Fixed - 15 Year	78.58	627	4,585,585
Fixed - 20 Year	94.26	638	5,295,923
Fixed - 25 Year	79.45	623	249,183
Fixed - 30 Year	84.04	642	144,228,745
Fixed - 30 Year IO	80.00	776	98,544
Balloon - 10/30	100.00	656	222,249
Balloon - 15/30	98.72	663	16,280,290
Balloon - 20/30	95.04	643	424,746
ARM - 6 Month IO	80.00	701	408,800
ARM - 2 Year/6 Month	81.41	610	698,565,864
ARM - 2 Year/6 Month IO	81.00	651	273,526,151
ARM - 3 Year/6 Month	77.87	618	31,982,294
ARM - 3 Year/6 Month IO	80.27	657	29,119,367
ARM - 5 Year/6 Month	77.77	662	11,584,574
ARM - 5 Year/6 Month IO	81.51	644	1,162,705

LTV	WA LTV	WA FICO	Balance
0.01 - 20.00	19.13	570	104,909
20.01 - 25.00	23.05	598	932,406
25.01 - 30.00	28.04	587	1,619,411
30.01 - 35.00	33.06	613	1,448,729
35.01 - 40.00	37.48	572	3,821,436
40.01 - 45.00	43.37	607	3,704,347
45.01 - 50.00	48.37	589	6,434,970
50.01 - 55.00	53.22	604	11,897,955
55.01 - 60.00	57.74	588	17,240,023
60.01 - 65.00	63.64	578	34,061,395
65.01 - 70.00	68.76	588	48,544,410
70.01 - 75.00	74.12	586	67,869,420
75.01 - 80.00	79.81	636	553,508,463
80.01 - 85.00	84.63	606	103,904,080
85.01 - 90.00	89.80	625	233,816,130
90.01 - 95.00	94.72	642	36,759,308
95.01 - 100.00	99.93	660	94,495,857

FICO	WA LTV	WA FICO	Balance
NA	75.19	NA	95,821
481 - 500	73.82	500	1,540,814
501 - 520	72.90	511	49,393,756
521 - 540	75.25	530	60,403,128
541 - 560	78.91	552	74,506,914
561 - 580	80.77	571	90,096,280
581 - 600	81.55	590	145,196,996
601 - 620	82.60	611	138,926,295
621 - 640	82.50	631	167,352,880
641 - 660	83.39	650	156,085,886
661 - 680	83.24	670	119,388,517
681 - 700	84.61	689	93,162,203
701 - 720	83.50	710	48,547,773
721 - 740	85.41	729	33,141,262
741 - 760	83.29	750	20,232,061
761 - 780	82.79	769	13,233,998
781 - 800	81.30	789	7,712,285
801 >=	94.48	811	1,146,382

Purpose	WA LTV	WA FICO	Balance
Purchase	84.54	646	620,267,582
Refinance - Rate Term	78.51	627	19,774,914

Refinance - Cashout 78.94 603 580,120,754

Occupancy	WA LTV	WA FICO	Balance
Primary	81.76	624	1,122,126,109
Second Home	84.25	661	10,918,638
Investment	81.68	640	87,118,503

Loan Balance	WA LTV	WA FICO	Balance
.01 - 200,000.00	83.40	617	414,384,643
200,000.01 - 400,000.00	80.55	624	546,538,426
400,000.01 - 600,000.00	82.30	640	216,807,612
600,000.01 >=	79.05	648	42,432,569

Property Type	WA LTV	WA FICO	Balance
Single Family Residence	81.77	621	951,944,953
Condo	81.59	639	79,573,774
PUD	82.74	655	45,525,239
2-4 Family	81.64	639	143,119,283

Documentation Type	WA LTV	WA FICO	Balance
Full	82.75	616	740,290,499
Limited	81.42	607	16,805,875
No Documentation	67.40	629	1,547,198
Stated Documentation	80.29	642	461,519,679

Fixed Period (Months)	WA LTV	WA FICO	Balance
0	85.73	643	173,813,496
6	80.00	701	408,800
24	81.29	621	972,092,015
36	79.01	637	61,101,661
60	78.11	660	12,747,279

DTI	WA LTV	WA FICO	Balance
NA	71.79	631	2,009,220
0.001 - 5.000	83.31	637	1,907,771
5.001 - 10.000	78.13	604	4,469,903
10.001 - 15.000	77.45	607	8,033,528
15.001 - 20.000	79.77	632	15,955,702
20.001 - 25.000	81.07	616	27,925,411
25.001 - 30.000	79.98	624	50,504,265
30.001 - 35.000	81.16	621	103,171,123
35.001 - 40.000	81.36	624	170,457,948
40.001 - 45.000	82.44	632	282,471,890
45.001 - 50.000	83.15	633	429,447,260
50.001 - 55.000	78.28	596	123,219,401
55.001 >=	83.99	596	589,827

Geographic Distribution	WA LTV	WA FICO	Balance
Alabama	80.00	636	145,630
Arizona	85.10	622	21,640,346
Arkansas	87.05	601	605,600
California	80.05	633	458,809,929
Colorado	84.54	624	24,481,631
Connecticut	82.15	626	19,362,566
Delaware	82.60	578	1,760,635
Florida	82.59	617	104,330,275
Georgia	86.08	617	31,448,681
Hawaii	81.70	664	15,954,208
Idaho	86.16	626	2,422,588
Illinois	84.23	620	56,008,480
Indiana	88.32	622	4,014,543
Iowa	82.63	626	390,330
Kansas	90.62	602	1,381,652
Kentucky	80.49	594	1,574,908
Maine	90.00	550	168,461
Maryland	81.85	605	50,071,082
Massachusetts	80.81	623	27,169,241
Michigan	83.53	609	12,196,779
Minnesota	83.45	631	12,431,483
Mississippi	100.00	613	124,741
Missouri	85.18	591	4,697,850
Montana	84.29	572	142,459
Nevada	81.71	631	25,918,430
New Hampshire	84.59	606	3,154,232
New Jersey	80.54	615	78,800,786
New Mexico	82.27	627	2,723,906
New York	80.91	635	120,696,939
North Carolina	87.37	625	13,318,759
Ohio	85.52	612	7,776,168
Oklahoma	84.60	590	1,077,246
Oregon	83.47	620	9,344,604
Pennsylvania	83.39	605	9,429,919
Rhode Island	83.61	611	3,377,378
South Carolina	85.13	606	5,864,872
Tennessee	87.01	596	5,217,402
Texas	85.82	627	20,598,535
Utah	84.80	638	4,175,130
Vermont	81.70	545	254,525

Virginia	83.47	613	31,896,102
Washington	83.35	630	18,721,799
West Virginia	83.15	574	1,056,620
Wisconsin	85.35	609	5,357,609
Wyoming	75.00	519	68,189

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We need these matrices in addition to strats

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

For Non-MI Loans-only

By LTV Bucket	% of total deal	Avg FICO	% <=50 FICO	% Full doc	% Non owner
<= 50.00	1.48%	591	28.12	57.99	8.91
50.01 - 60.00	2.39%	595	20.83	55.23	16.21
60.01 - 70.00	6.77%	584	33.51	51.32	10.58
70.01 - 80.00	50.93%	631	11.66	52.19	4.55
80.01 - 85.00	8.52%	606	17.91	75.33	9.99
85.01 - 90.00	19.16%	625	1.55	81.35	17.80
90.01 - 95.00	3.01%	642	0.05	69.31	5.23
95.01 - 100.00	7.74%	680	-	56.18	0.81

Aggregate Loans

FICO	% of total deal	Avg LTV	Max LTV	% Full Doc	% Owner Occ	% IO	WAC	MARGIN	% Second Lien (Simultaneous or Silent)
<= 0	0.01%		75.19	90	45.83	100.000	-	11.297	6.990
500 - 519	4.03%		73.18	90	58.73	96.780	-	8.464	6.926
520 - 539	4.90%		74.89	90	63.16	96.990	0.99	7.922	6.835
540 - 559	5.78%		78.79	100	66.21	94.130	1.86	7.758	6.819
560 - 579	7.35%		80.67	100	71.44	92.970	3.18	7.570	6.887
580 - 599	11.82%		81.47	100	82.89	92.890	27.52	7.267	6.827
600 - 619	11.43%		82.67	100	80.66	92.770	31.71	7.027	6.752
620 - 639	13.50%		82.33	100	58.94	91.130	24.63	6.941	6.667
640 - 659	13.03%		83.31	100	52.24	91.930	34.60	6.827	6.720
660 - 679	9.92%		83.39	100	48.32	90.880	33.92	6.899	6.594
680 - 699	7.75%		84.61	100	45.36	90.260	33.17	6.756	6.521
700 - 719	4.22%		83.63	100	45.07	88.710	37.85	6.595	6.506
720 - 739	2.86%		85.26	100	41.31	84.210	33.95	6.764	6.623
740 - 759	1.70%		83.76	100	31.55	88.230	38.81	6.721	6.416
760 - 779	1.12%		82.62	100	36.79	89.010	38.39	6.804	6.687
780 - 799	0.67%		81.22	100	38.34	88.800	42.39	6.535	6.483
800 >=	0.09%		84.48	100	80.66	68.570	-	7.326	6.990

IO Loans

FICO	% of total deal	Avg LTV	Max LTV	% Full Doc	% Owner Occ	WAC	MARGIN	% Second Lien (Simultaneous or Silent)
520 - 539	0.05%		85.00	85	100.00	100.000	6.250	6.990
540 - 559	0.11%		70.32	86	100.00	100.000	7.395	6.749
560 - 579	0.23%		81.26	95	88.47	100.000	6.694	6.547
580 - 599	3.25%		80.83	100	99.90	99.990	6.979	6.761
600 - 619	3.62%		81.63	100	94.25	96.050	6.436	6.681
620 - 639	3.32%		81.14	100	79.18	98.990	6.302	6.369
640 - 659	4.53%		80.63	100	64.00	98.990	6.235	6.559
660 - 679	3.37%		79.88	100	50.33	99.620	6.247	6.388
680 - 699	2.57%		81.76	100	58.93	98.770	6.015	6.151
700 - 719	1.60%		81.47	99	41.06	99.370	6.086	6.253
720 - 739	0.90%		81.49	94	47.33	87.310	6.030	6.318
740 - 759	0.86%		80.77	90	27.57	91.360	6.220	5.991
760 - 779	0.43%		80.46	90	38.50	90.480	6.135	6.489
780 - 799	0.28%		79.87	90	30.23	100.000	5.988	6.116

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

TOTAL POOL

1. Original Principal Balance (\$)

Original Principal Balance (\$)	Number of Loans	Original Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
1 - 25,000	400	5,423,867.00	0.44	13,455.53	11.129	97.33	615
25,000.01 - 50,000	510	18,565,257.00	1.52	36,321.89	10.217	97.92	638
50,000.01 - 75,000	499	30,739,555.60	2.52	62,019.69	9.424	90.20	627
75,000.01 - 100,000	582	51,495,003.00	4.21	89,349.99	8.372	85.74	617
100,000.01 - 125,000	665	74,924,341.00	6.13	112,503.77	7.703	82.78	617
125,000.01 - 150,000	514	70,500,615.00	5.77	136,966.18	7.428	81.76	616
150,000.01 - 175,000	544	87,996,768.00	7.2	161,535.06	7.165	81.18	613
175,000.01 - 200,000	401	75,200,008.20	6.15	187,202.51	7.137	79.26	616
200,000.01 - 225,000	398	78,811,741.94	6.45	213,276.97	7.090	79.76	614
225,000.01 - 250,000	395	72,892,573.80	5.99	237,861.91	7.048	79.69	611
250,000.01 - 275,000	264	69,059,944.90	5.65	261,241.05	6.905	80.87	621
275,000.01 - 300,000	248	71,524,761.00	5.95	288,024.06	7.036	80.26	620
300,000.01 - 400,000	732	253,397,988.74	20.74	345,758.96	6.718	80.99	633
400,000.01 - 500,000	354	157,740,257.00	12.91	445,043.74	6.606	82.27	640
500,000.01 - 600,000	111	81,326,869.00	5.02	551,896.35	6.606	82.49	642
600,000.01 >=	59	42,489,238.25	3.48	719,196.08	6.466	79.05	648
Total:	6,553	1,221,853,687.25	100	186,199.18	7.132	81.78	626

2. Current Principal Balance (\$)

Current Principal Balance (\$)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
0.01 - 25,000.00	400	5,382,213.48	0.44	13,455.53	11.129	97.33	615
25,000.01 - 50,000.00	511	18,573,413.38	1.52	36,347.19	10.217	97.85	638
50,000.01 - 75,000.00	494	30,659,495.05	2.51	62,045.54	9.422	90.23	627
75,000.01 - 100,000.00	582	51,419,691.47	4.21	89,349.99	8.372	85.74	617
100,000.01 - 125,000.00	667	75,064,699.65	6.15	112,540.78	7.703	82.78	617
125,000.01 - 150,000.00	515	70,600,839.93	5.79	137,069.01	7.429	81.76	616
150,000.01 - 175,000.00	547	88,455,032.31	7.25	161,709.38	7.165	81.10	614
175,000.01 - 200,000.00	396	74,238,257.93	6.08	187,470.35	7.141	79.27	616
200,000.01 - 225,000.00	370	78,948,736.76	6.47	213,374.96	7.089	79.81	614
225,000.01 - 250,000.00	394	72,349,111.69	5.93	237,887.21	7.047	79.66	611
250,000.01 - 275,000.00	265	69,267,183.99	5.68	261,385.60	6.902	80.90	621
275,000.01 - 300,000.00	247	71,179,932.66	5.83	288,177.87	7.035	80.20	620
300,000.01 - 400,000.00	736	254,794,460.70	20.88	346,188.13	6.714	81.04	634
400,000.01 - 500,000.00	349	155,547,117.01	12.75	445,693.75	6.611	82.23	640
500,000.01 - 600,000.00	111	81,260,495.18	5.02	551,896.35	6.606	82.49	642
600,000.01 >=	59	42,432,568.80	3.48	719,196.08	6.466	79.05	648
Total:	6,553	1,220,163,249.99	100	186,199.18	7.132	81.78	626

3. Mortgage Rate (%)

Mortgage Rate (%)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
4.500 - 4.999	27	9,171,305.28	0.75	339,677.97	4.962	78.36	696
5.000 - 5.499	114	34,693,567.83	2.84	304,065.36	5.306	77.83	690
5.500 - 5.999	560	165,885,082.25	13.6	286,010.45	5.803	79.90	696
6.000 - 6.499	664	175,677,420.00	14.4	264,574.43	6.268	79.98	645
6.500 - 6.999	1,192	295,496,475.98	24.22	247,896.73	6.757	80.77	633
7.000 - 7.499	738	157,459,483.13	12.9	213,359.73	7.242	82.26	613
7.500 - 7.999	875	169,645,063.83	13.9	193,880.07	7.736	83.47	599
8.000 - 8.499	398	63,937,266.09	5.24	180,646.40	8.218	83.57	588
8.500 - 8.999	465	56,852,105.62	4.69	122,262.59	8.733	84.09	595
9.000 - 9.499	233	22,814,624.98	1.87	87,916.84	9.212	85.02	601
9.500 - 9.999	258	20,306,533.05	1.66	78,707.89	9.747	87.02	609
10.000 - 10.499	143	9,902,945.01	0.81	69,251.38	10.212	85.53	610
10.500 - 10.999	303	18,576,244.57	1.52	61,307.74	10.768	90.20	606
11.000 - 11.499	207	9,914,047.04	0.81	47,893.95	11.171	92.03	613
11.500 - 11.999	181	6,118,609.23	0.5	33,804.47	11.677	86.88	587
12.000 - 12.499	102	1,763,162.27	0.14	17,285.90	12.159	92.03	595
12.500 - 12.999	63	1,626,898.80	0.15	28,999.39	12.563	99.06	619
13.000 - 13.499	9	143,795.02	0.01	15,977.22	13.096	93.99	634
13.500 - 13.999	1	7,540.08	0	7,540.08	13.750	85.00	659
Total:	6,553	1,220,163,249.99	100	186,199.18	7.132	81.78	628

4. Original Terms (mos.)

Original Terms (mos.)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
1 - 60	30	257,068.33	0.02	8,568.94	11.937	94.28	611
61 - 120	196	2,393,411.86	0.2	12,211.29	11.067	92.31	616
121 - 180	398	20,865,874.77	1.71	52,426.82	9.685	94.29	657
181 - 240	156	5,720,668.87	0.47	36,670.95	9.711	94.32	638
241 - 300	2	249,183.48	0.02	124,591.74	6.515	79.45	623
301 - 360	5,771	1,190,677,042.86	97.56	206,320.75	7.096	81.48	625
Total:	6,553	1,220,163,249.99	100	186,199.18	7.132	81.78	626

5. Remaining Terms (mos.)

Remaining Terms (mos.)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
1 - 60	30	257,068.33	0.02	8,568.94	11.937	94.28	611
61 - 120	196	2,393,411.86	0.2	12,211.29	11.067	92.31	616
121 - 180	398	20,865,874.77	1.71	52,426.82	9.685	94.29	657
181 - 240	156	5,720,668.87	0.47	36,670.95	9.711	94.32	638
241 - 300	2	249,183.48	0.02	124,591.74	6.515	79.45	623
301 - 360	5,771	1,190,677,042.86	97.56	206,320.75	7.096	81.48	625
Total:	6,553	1,220,163,249.99	100	186,199.18	7.132	81.78	626

7. Lien Position

Lien Position	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
1st Lien	5,122	1,153,399,177.45	94.53	225,185.31	6.957	80.77	624
2nd Lien	1,431	66,784,072.54	5.47	48,955.54	10.180	99.14	650
Total:	6,553	1,220,163,249.99	100	186,199.18	7.132	81.78	626

Top

8. Seasoning (mos.)

Seasoning (mos.)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
0	8	1,743,780.28	0.14	217,970.04	7.353	83.99	607
1	614	126,123,507.85	10.34	205,412.88	7.143	81.21	645
2	5,028	921,296,187.92	75.51	183,232.93	7.142	81.83	624
3	621	115,543,344.21	9.47	188,061.10	6.882	81.86	625
4	234	46,916,713.19	3.85	200,496.77	7.432	82.01	608
5	29	5,575,593.82	0.46	192,395.30	7.536	80.96	596
6	13	2,228,787.51	0.18	171,289.81	7.657	81.85	597
7	1	330,550.00	0.03	330,550.00	7.000	100.00	660
13	2	269,715.64	0.02	134,857.82	7.267	83.98	710
19	1	41,340.21	0	41,340.21	9.050	95.00	615
25	1	49,249.91	0	49,249.91	10.500	72.34	562
48	1	43,919.85	0	43,919.85	13.125	90.00	-
Total:	6,553	1,220,163,249.99	100	186,199.18	7.132	81.78	626

9. Combined Original Loan-to-Value Ratio (%)

Combined	Current	% by Current	Average	Weighted	Weighted Average

by State	Loans	Balance	Balance	Balance	Coupon	CLTV	Score
California	1,794	458,809,929.18	37.6	255,746.89	8.821	80.05	633
New York	446	120,696,936.85	9.89	209,412.61	7.596	80.91	635
Florida	715	104,330,275.13	8.55	145,916.47	7.441	82.59	617
Other	3,596	536,326,106.83	43.96	149,145.19	7.348	83.29	619
Total:	6,553	1,220,163,249.99	100	186,199.18	7.132	81.78	626

16. Prepay Flag

Prepay Flag	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
Prepayment Penalty	5,263	1,020,165,350.93	83.61	193,837.23	7.054	81.52	626
No Prepayment Penalty	1,290	199,997,899.06	16.39	155,037.13	7.530	83.09	624
Total:	6,553	1,220,163,249.99	100	186,199.18	7.132	81.78	626

17. Prepayment Penalty Months

Prepayment Penalty Months	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
0	1,290	199,997,899.06	16.39	155,037.13	7.530	83.09	624
12	770	165,821,195.07	13.59	215,352.20	7.242	81.57	633
24	3,815	727,746,226.90	59.64	190,759.17	7.050	81.96	623
36	677	126,554,009.31	10.37	186,933.54	6.826	78.81	635
90	1	43,919.85	0	43,919.85	13.125	90.00	-
Total:	6,553	1,220,163,249.99	100	186,199.18	7.132	81.78	626

18. FICO Score

FICO Score	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
Not Available	2	95,821.37	0.01	47,910.69	11.297	75.19	-
500 - 519	240	49,172,778.41	4.03	204,886.58	8.464	73.18	511
520 - 539	304	59,828,948.09	4.9	199,806.75	7.922	74.89	529
540 - 559	395	70,499,064.27	5.78	178,479.84	7.758	78.79	551
560 - 579	547	99,986,691.33	7.35	193,961.41	7.579	80.67	569
580 - 599	921	144,273,832.94	11.82	156,649.11	7.267	81.47	589
600 - 619	796	139,434,877.88	11.43	175,189.44	7.027	82.67	610
620 - 639	871	194,708,801.50	13.5	189,103.10	6.941	82.33	630
640 - 659	836	158,983,858.37	13.03	190,172.20	6.827	83.31	649
660 - 679	607	121,068,855.33	9.92	199,454.48	6.899	83.39	669
680 - 699	444	94,813,814.41	7.75	213,094.40	6.758	84.61	688
700 - 719	231	51,529,839.97	4.22	223,059.91	6.585	83.90	709
720 - 739	154	32,617,273.79	2.68	211,151.13	6.784	85.26	728
740 - 759	102	20,798,172.17	1.7	203,786.00	6.721	83.76	748
760 - 779	66	13,627,553.06	1.12	206,478.08	6.804	82.82	769
780 - 799	33	8,191,294.88	0.67	248,220.75	6.535	81.22	789
800 >=	4	1,146,382.34	0.09	296,595.59	7.326	84.48	811
Total:	6,553	1,220,163,249.99	100	186,199.18	7.132	81.78	626

ARMS

1. Original Principal Balance (\$)

Original Principal Balance (\$)	Number of Loans	Original Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
25,001 - 50,000	16	736,100.00	0.07	45,779.20	8.398	72.05	607
50,001 - 75,000	202	12,726,268.00	1.21	62,917.87	8.568	80.13	595
75,001 - 100,000	372	33,122,321.00	3.16	88,901.06	7.698	80.96	599
100,001 - 125,000	532	59,969,044.00	5.72	112,561.51	7.468	81.55	608
125,001 - 150,000	428	58,802,123.00	5.59	136,734.82	7.294	81.25	611
150,001 - 175,000	492	79,589,015.00	7.6	161,550.35	7.141	81.61	611
175,001 - 200,000	350	65,877,206.20	6.27	187,330.13	7.183	79.99	614
200,001 - 225,000	333	71,121,562.94	6.79	213,286.70	7.110	80.32	613
225,001 - 250,000	279	66,451,160.60	6.34	237,841.21	7.047	80.20	611
250,001 - 275,000	237	61,993,176.72	5.92	261,256.55	6.913	81.28	619
275,001 - 300,000	229	65,969,861.00	6.3	287,780.00	7.041	80.49	619
300,001 - 400,000	859	228,753,078.00	21.84	348,736.79	6.715	81.17	631
400,001 - 500,000	333	148,352,345.00	14.15	444,975.07	6.589	82.17	640
500,001 - 600,000	102	56,438,719.00	5.39	562,753.28	6.595	82.44	641
600,001 >=	53	38,171,236.25	3.64	719,334.03	6.477	79.43	645
Total:	4,617	1,047,689,908.71	100	228,629.79	6.954	81.12	623

2. Current Principal Balance (\$)

Current Principal Balance (\$)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
25,000.01 - 50,000.00	16	732,467.17	0.07	45,779.20	8.398	72.05	607
50,000.01 - 75,000.00	202	12,708,410.63	1.21	62,917.87	8.568	80.13	595
75,000.01 - 100,000.00	372	33,071,195.87	3.16	88,901.06	7.698	80.96	599
100,000.01 - 125,000.00	534	60,132,414.07	5.75	112,607.52	7.468	81.57	608
125,000.01 - 150,000.00	429	58,722,725.92	5.61	136,852.61	7.296	81.28	610
150,000.01 - 175,000.00	494	79,887,548.01	7.63	161,716.49	7.137	81.56	611
175,000.01 - 200,000.00	345	64,710,457.64	6.18	187,566.54	7.184	80.01	614
200,000.01 - 225,000.00	334	71,249,267.46	6.81	213,321.16	7.111	80.33	613
225,000.01 - 250,000.00	279	66,382,881.43	6.34	237,931.40	7.044	80.19	611
250,000.01 - 275,000.00	238	62,217,110.74	5.95	261,416.43	6.909	81.32	619

275,000.01 - 300,000.00	228	65,651,582.85	6.27	287,945.54	7.041	80.42	618
300,000.01 - 400,000.00	663	230,198,445.41	22	347,207.31	6.711	81.22	632
400,000.01 - 500,000.00	328	148,178,329.15	13.97	445,665.64	6.595	82.12	639
500,000.01 - 600,000.00	102	50,380,834.45	5.39	552,753.28	6.595	82.44	641
600,000.01 +=	63	39,124,703.36	3.64	719,334.03	6.477	79.43	645
Total:	4,617	1,046,349,754.16	100	226,629.79	6.954	81.12	623

3. Mortgage Rate (%)

Mortgage Rate (%)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
4.500 - 4.999	27	9,171,325.28	0.88	339,677.97	4.952	79.38	696
5.000 - 5.499	113	34,540,707.95	3.3	305,669.98	5.307	77.82	690
5.500 - 5.999	529	152,131,054.66	14.54	287,582.35	5.787	79.98	655
6.000 - 6.499	592	157,431,784.26	15.05	265,932.07	6.268	80.18	644
6.500 - 6.999	1,040	258,824,415.98	24.74	246,868.83	6.756	81.52	631
7.000 - 7.499	682	146,274,263.28	13.98	214,478.39	7.243	82.50	612
7.500 - 7.999	778	154,032,133.34	14.72	197,984.75	7.732	83.84	596
8.000 - 8.499	328	55,453,981.83	5.3	169,067.02	8.223	83.12	582
8.500 - 8.999	291	44,409,607.17	4.24	152,610.35	8.725	80.64	576
9.000 - 9.499	103	14,313,213.80	1.37	138,969.24	9.208	77.30	561
9.500 - 9.999	57	7,401,568.84	0.71	126,852.05	9.736	71.15	539
10.000 - 10.499	22	3,968,369.67	0.38	180,380.44	10.277	66.33	566
10.500 - 10.999	28	4,509,270.04	0.43	161,045.36	10.737	63.02	534
11.000 - 11.499	11	1,755,249.32	0.17	159,568.12	11.253	60.98	529
11.500 - 11.999	13	1,877,613.97	0.18	144,431.84	11.688	60.22	530
12.000 - 12.499	3	255,208.79	0.02	85,068.93	12.115	62.22	514
Total:	4,617	1,046,349,754.16	100	226,629.79	6.954	81.12	623

4. Original Terms (mos.)

Original Terms (mos.)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
301 - 360	4,617	1,046,349,754.16	100	226,629.79	6.954	81.12	623
Total:	4,617	1,046,349,754.16	100	226,629.79	6.954	81.12	623

5. Remaining Terms (mos.)

Remaining Terms (mos.)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
301 - 360	4,617	1,046,349,754.16	100	226,629.79	6.954	81.12	623
Total:	4,617	1,046,349,754.16	100	226,629.79	6.954	81.12	623

7. Lien Position

Lien Position	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
1st Lien	4,617	1,046,349,754.16	100	226,629.79	6.954	81.12	623
Total:	4,617	1,046,349,754.16	100	226,629.79	6.954	81.12	623

8. Seasoning (mos.)

Seasoning (mos.)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
0	7	1,678,760.28	0.16	239,622.90	7.241	83.37	605
1	443	113,912,984.50	10.89	257,139.92	6.893	79.87	643
2	3,501	781,677,488.41	74.71	229,272.63	6.965	81.30	621
3	426	97,884,705.33	9.35	229,776.30	6.709	80.94	621
4	202	43,199,002.73	4.13	213,856.45	7.374	81.42	606
5	24	5,248,904.18	0.5	218,621.01	7.383	79.98	565
6	11	2,162,017.50	0.21	196,547.05	7.597	81.39	595
7	1	330,550.00	0.03	330,550.00	7.000	100.00	680
13	1	216,000.00	0.02	216,000.00	6.630	80.00	710
19	1	41,340.21	0	41,340.21	9.050	95.00	615
Total:	4,617	1,046,349,754.16	100	226,629.79	6.954	81.12	623

9. Combined Original Loan-to-Value Ratio (%)

Combined Original Loan-to-Value Ratio (%)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
<= 50.00	83	13,540,905.64	1.29	183,143.44	7.410	41.41	581
50.01 - 55.00	36	7,371,825.37	0.7	204,775.70	7.361	53.26	586
55.01 - 60.00	65	13,753,815.90	1.31	211,598.71	7.494	57.70	581
60.01 - 65.00	123	28,146,698.55	2.69	228,834.85	7.598	63.69	572
65.01 - 70.00	186	41,294,546.70	3.95	222,013.69	7.770	68.78	582
70.01 - 75.00	261	60,587,037.14	5.79	232,134.24	7.396	74.20	580
75.01 - 80.00	2,180	516,235,331.08	49.34	236,805.20	6.635	79.83	638

Prepayment Penalty	3,850	875,815,141.61	83.71	227,510.43	6.895	80.87	623
No Prepayment Penalty	767	170,434,612.55	16.29	222,209.40	7.250	81.88	621
Total:	4,617	1,046,349,754.16	100	226,629.79	6.954	81.12	623

17. Prepayment Penalty Months

Prepayment Penalty Months	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
0	767	170,434,612.55	16.29	222,209.40	7.260	81.88	621
12	527	132,752,332.18	12.89	261,901.96	7.101	81.39	631
24	3,039	679,893,307.17	64.96	223,656.90	6.886	81.04	621
36	284	63,489,502.26	6.07	223,484.18	6.551	79.35	632
Total:	4,617	1,046,349,754.16	100	226,629.79	6.954	81.12	623

18. FICO Score

FICO Score	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
Not Available	1	51,901.72	0	51,901.72	8.750	62.55	-
500 - 519	223	46,116,248.10	4.41	206,796.32	8.461	73.21	511
520 - 539	290	57,902,368.34	5.53	199,663.34	7.929	75.06	529
540 - 559	340	67,227,876.61	6.42	197,729.05	7.734	78.87	551
560 - 579	422	81,741,669.11	7.81	183,700.64	7.524	81.35	568
580 - 599	622	124,010,505.54	11.85	189,373.80	7.007	81.04	588
600 - 619	648	119,895,293.07	11.36	216,865.20	6.796	81.56	603
620 - 639	587	138,137,636.63	13.3	237,031.75	6.676	81.86	630
640 - 659	563	135,043,617.98	12.91	239,864.33	6.574	82.23	649
660 - 679	378	97,905,486.51	9.36	259,009.22	6.581	81.90	689
680 - 699	253	71,892,570.59	6.87	284,160.36	6.480	83.66	688
700 - 719	150	42,806,830.08	4.09	285,379.53	6.399	83.62	709
720 - 739	105	27,535,985.77	2.63	262,247.48	6.505	83.89	729
740 - 759	67	16,372,124.92	1.56	244,993.07	6.546	82.68	749
760 - 779	45	11,812,795.78	1.13	262,506.57	6.584	82.04	768
780 - 799	20	6,769,292.81	0.65	338,454.64	6.375	82.99	788
800 >=	3	1,127,460.82	0.11	375,820.21	7.252	94.47	811
Total:	4,617	1,046,349,754.16	100	226,629.79	6.954	81.12	623

FIXEDs

1. Original Principal Balance (\$)

Original Principal Balance (\$)	Number of Loans	Original Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
1 - 25,000	400	5,423,867.00	3.1	13,455.53	11.126	87.33	615
25,001 - 50,000	494	17,830,157.00	10.24	36,042.32	10.292	98.99	639
50,001 - 75,000	293	18,013,287.60	10.35	61,442.07	10.013	97.39	649
75,001 - 100,000	210	18,372,682.00	10.56	87,373.79	9.587	94.36	649
100,001 - 125,000	133	14,955,297.00	8.59	112,272.82	8.657	87.64	650
125,001 - 150,000	86	11,898,492.00	6.83	138,117.60	8.087	84.20	645
150,001 - 175,000	52	8,407,753.00	4.83	161,390.42	7.440	77.05	636
175,001 - 200,000	51	9,527,800.00	5.47	186,336.73	6.822	74.13	634
200,001 - 225,000	36	7,690,189.00	4.42	213,186.96	6.912	74.55	626
225,001 - 250,000	26	6,206,413.00	3.56	238,073.39	7.058	74.18	615
250,001 - 275,000	27	7,066,668.20	4.06	261,113.82	6.838	77.22	639
275,001 - 300,000	19	5,538,100.00	3.18	290,965.78	6.973	77.56	643
300,001 - 400,000	73	24,644,910.74	14.15	336,931.72	6.743	79.36	652
400,001 - 500,000	21	9,387,312.00	5.39	446,132.76	6.864	83.94	649
500,001 - 600,000	9	4,889,150.00	2.81	542,184.53	6.739	82.98	651
600,001 >=	6	4,318,000.00	2.48	717,977.57	6.363	75.70	686
Total:	1,938	174,164,078.54	100	89,778.70	8.202	85.73	643

2. Current Principal Balance (\$)

Current Principal Balance (\$)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
0.01 - 25,000.00	400	5,282,213.48	3.1	13,455.53	11.126	87.33	615
25,000.01 - 50,000.00	495	17,840,946.21	10.26	36,042.32	10.292	98.91	639
50,000.01 - 75,000.00	292	17,941,084.42	10.32	61,442.07	10.013	97.39	649
75,000.01 - 100,000.00	210	18,349,495.60	10.56	87,373.79	9.587	94.36	649
100,000.01 - 125,000.00	133	14,932,285.58	8.59	112,272.82	8.657	87.64	650
125,000.01 - 150,000.00	86	11,878,114.01	6.83	138,117.60	8.087	84.20	645
150,000.01 - 175,000.00	53	8,367,084.30	4.83	161,390.42	7.421	76.90	635
175,000.01 - 200,000.00	51	9,527,800.29	5.48	186,819.61	6.848	74.21	632
200,000.01 - 225,000.00	36	7,899,469.30	4.43	213,874.15	6.883	74.97	627
225,000.01 - 250,000.00	26	5,965,250.26	3.43	238,610.01	7.072	73.77	618
250,000.01 - 275,000.00	27	7,050,073.25	4.06	261,113.82	6.838	77.22	639
275,000.01 - 300,000.00	19	5,528,349.81	3.18	290,965.78	6.973	77.56	643
300,000.01 - 400,000.00	73	24,596,015.29	14.15	336,931.72	6.743	79.36	652
400,000.01 - 500,000.00	21	9,389,787.86	5.39	446,132.76	6.864	83.94	649
500,000.01 - 600,000.00	9	4,879,580.73	2.81	542,184.53	6.739	82.98	651
600,000.01 >=	6	4,307,865.44	2.48	717,977.57	6.363	75.70	686
Total:	1,938	173,813,495.83	100	89,778.70	8.202	85.73	643

3. Mortgage Rate (%)

Current	% by Current	Average	Weighted	Weighted Average
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Mortgage Rate (%)	Number of Loans	Principal Balance	Principal Balance	Current Balance	Average Coupon	Original CLTV	FICO Score
5.000 - 5.499	1	122,859.90	0.07	122,859.90	5.250	80.00	708
5.500 - 5.999	51	13,754,995.59	7.91	265,705.80	5.974	75.64	672
6.000 - 6.499	72	18,245,635.74	10.5	253,411.61	6.260	77.10	653
6.500 - 6.999	152	36,672,064.02	21.1	241,263.58	6.759	75.45	647
7.000 - 7.499	56	11,185,219.65	6.44	199,736.07	7.241	79.09	628
7.500 - 7.999	97	15,612,930.29	8.88	160,968.04	7.771	79.80	621
8.000 - 8.499	70	8,483,264.26	4.88	121,189.78	8.156	86.51	625
8.500 - 8.999	174	12,442,498.45	7.16	71,509.61	8.780	86.37	662
9.000 - 9.499	130	8,501,410.29	4.89	65,395.45	9.216	88.00	669
9.500 - 9.999	201	12,905,068.21	7.42	64,204.31	9.754	86.11	649
10.000 - 10.499	121	5,934,575.34	3.41	49,048.05	10.168	88.38	640
10.500 - 10.999	275	14,096,737.72	8.09	51,152.63	10.775	86.91	628
11.000 - 11.499	196	6,156,737.72	4.89	41,626.52	11.154	86.71	631
11.500 - 11.999	168	4,240,994.26	2.44	25,244.01	11.668	86.66	612
12.000 - 12.499	89	1,507,955.48	0.87	15,231.87	12.166	87.08	608
12.500 - 12.999	63	1,626,899.80	1.05	28,896.39	12.563	89.06	619
13.000 - 13.499	9	143,795.02	0.081	15,977.22	13.098	83.85	634
13.500 - 13.999	1	7,540.08	0	7,540.08	13.750	85.00	569
Total:	1,936	173,813,495.83	100	89,779.70	8.202	85.73	643

4. Original Terms (mos.)

Original Terms (mos.)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
1 - 60	30	267,068.33	0.15	8,568.94	11.937	94.28	611
61 - 120	196	2,393,411.86	1.38	12,211.29	11.087	92.31	616
121 - 180	398	20,865,874.77	12	52,426.82	9.885	94.29	657
181 - 240	156	5,720,668.67	3.29	36,670.95	9.711	94.32	638
241 - 300	2	249,183.48	0.14	124,591.74	6.515	79.45	623
301 - 360	1,154	144,327,288.72	83.04	125,066.97	7.676	84.04	642
Total:	1,936	173,813,495.83	100	89,779.70	8.202	85.73	643

5. Remaining Terms (mos.)

Remaining Terms (mos.)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
1 - 60	30	267,068.33	0.15	8,568.94	11.937	94.28	611
61 - 120	196	2,393,411.86	1.38	12,211.29	11.087	92.31	616
121 - 180	398	20,865,874.77	12	52,426.82	9.885	94.29	657
181 - 240	156	5,720,668.67	3.29	36,670.95	9.711	94.32	638
241 - 300	2	249,183.48	0.14	124,591.74	6.515	79.45	623
301 - 360	1,154	144,327,288.72	83.04	125,066.97	7.676	84.04	642
Total:	1,936	173,813,495.83	100	89,779.70	8.202	85.73	643

7. Lien Position

Lien Position	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
1st Lien	506	107,049,423.29	61.59	211,979.06	6.981	77.37	639
2nd Lien	1,431	66,764,072.54	38.41	46,655.54	10.180	99.14	650
Total:	1,936	173,813,495.83	100	89,779.70	8.202	85.73	643

8. Seasoning (mos.)

Seasoning (mos.)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
0	1	65,000.00	0.04	65,000.00	10.250	100.00	673
1	171	12,210,523.15	7.03	71,406.57	9.471	93.68	663
2	1,527	139,617,898.51	80.33	91,432.68	8.130	84.76	641
3	195	17,659,238.88	10.18	90,560.20	7.845	86.97	649
4	32	3,717,710.44	2.14	116,178.45	8.107	88.84	634
5	5	331,689.64	0.19	66,337.83	9.888	83.24	609
6	2	64,750.01	0.04	32,375.01	9.944	87.24	607
13	1	53,715.64	0.03	53,715.64	9.830	100.00	710
25	1	49,249.91	0.03	49,249.91	10.500	72.34	562
48	1	43,919.65	0.03	43,919.65	13.125	90.00	-
Total:	1,936	173,813,495.83	100	89,779.70	8.202	85.73	643

9. Combined Original Loan-to-Value Ratio (%)

Combined Original Loan-to-Value Ratio (%)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
<= 50.00	26	4,525,302.83	2.6	181,817.96	7.043	37.83	622
50.01 - 55.00	21	4,526,029.47	2.6	215,525.21	6.888	53.15	633
55.01 - 60.00	17	3,486,106.67	2.01	205,065.10	7.282	57.90	619
60.01 - 65.00	34	5,914,708.87	3.4	173,962.03	6.779	63.39	615
65.01 - 70.00	32	7,249,883.10	4.17	226,556.22	6.875	68.76	625
70.01 - 75.00	39	7,282,383.31	4.19	186,727.78	6.944	73.43	631
75.01 - 80.00	174	37,272,131.71	21.44	214,233.43	6.881	81.42	642
80.01 - 85.00	51	9,260,532.66	5.33	181,579.07	6.934	84.73	635
85.01 - 90.00	148	25,020,926.70	14.4	169,060.32	7.365	89.65	652
90.01 - 95.00	267	6,485,581.38	3.73	24,250.57	9.798	94.87	638
95.01 - 100.00	1,125	62,788,929.12	36.12	55,812.36	10.019	89.96	652
Total:	1,936	173,813,495.83	100	89,779.70	8.202	85.73	643

10. Occupancy

Occupancy	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
Primary	1,794	159,414,134.49	81.72	88,858.61	8.246	86.61	642
Investment	126	12,423,277.91	7.15	98,697.44	7.904	75.13	654
Second Home	16	1,976,083.43	1.14	123,505.21	7.143	81.16	682
Total:	1,936	173,813,495.83	100	89,779.70	8.202	85.73	643

11. Property Type

Property Type	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
Single Family Residence	1,492	127,979,737.07	73.83	98,366.10	8.201	85.98	639
2 Family	161	23,165,673.80	13.33	143,896.17	7.698	83.32	653
Condo	124	9,353,550.56	5.38	75,431.86	8.641	88.51	667
PUD	136	7,838,465.71	4.51	57,621.07	9.108	94.42	656
3 Family	22	3,483,997.72	2	158,363.53	7.540	74.60	635
4 Family	11	1,994,070.97	1.15	181,279.18	7.337	70.08	646
Total:	1,936	173,813,495.83	100	89,779.70	8.202	85.73	643

12. Loan Purpose

Loan Purpose	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
Purchase	1,266	77,280,778.69	44.46	81,061.52	8.285	94.63	657
Refinance - Cashout	468	68,639,845.04	39.49	140,655.42	7.366	79.19	632
Debt Consolidation	123	16,950,760.55	9.75	137,811.06	7.323	77.40	626
Home Improvement	27	6,501,821.25	3.74	240,808.19	6.836	76.93	636
Refinance - Rate Term	33	4,440,292.30	2.55	134,954.31	7.623	75.57	641
Total:	1,936	173,813,495.83	100	89,779.70	8.202	85.73	643

13. Documentation Level

Documentation Level	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
Full	1,369	106,834,091.04	62.52	79,498.93	8.040	85.89	634
Stated Documentation	542	61,678,620.12	35.48	113,794.50	8.539	85.58	660
Limited	24	3,197,459.71	1.84	133,227.49	7.225	83.27	638
No Documentation	1	105,384.96	0.06	105,384.96	8.250	80.00	668
Total:	1,936	173,813,495.83	100	89,779.70	8.202	85.73	643

14. Product Type

Product Type	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
Fixed - 5 Year	30	257,068.33	0.15	8,566.94	11.937	94.28	611
Fixed - 10 Year	192	2,171,162.84	1.25	11,308.14	11.242	91.53	612
Fixed - 15 Year	103	4,585,584.56	2.64	44,520.24	8.609	78.58	633
Fixed - 20 Year	151	5,295,922.55	3.05	35,072.33	8.788	94.26	638
Fixed - 25 Year	2	249,183.48	0.14	124,591.74	6.515	79.45	623
Fixed - 30 Year	1,153	144,229,744.72	82.98	125,089.89	7.876	84.04	642
Fixed - 30 Year IO	1	98,544.00	0.06	98,544.00	7.750	50.00	776
Balloon - 10/30	4	222,249.22	0.13	55,563.31	9.572	100.00	656
Balloon - 15/30	296	16,280,292.21	9.37	55,187.42	9.689	98.72	663
Balloon - 20/30	5	424,746.12	0.24	84,949.22	9.003	95.04	643
Total:	1,936	173,813,495.83	100	89,779.70	8.202	85.73	643

15. Geographic Distribution by State

Geographic Distribution by State	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
California	485	54,539,489.72	31.38	112,452.56	8.182	85.83	652
New York	161	32,723,914.06	18.83	203,254.12	7.505	81.12	646
Florida	214	16,775,838.38	9.65	79,390.83	8.194	84.35	636
Other	1,076	69,774,453.67	40.14	84,846.15	8.546	88.15	638
Total:	1,936	173,813,495.83	100	89,779.70	8.202	85.73	643

16. Prepay Flag

Prepay Flag	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
Prepayment Penalty	1,413	144,250,209.32	82.99	102,067.90	8.020	84.84	644
No Prepayment Penalty	523	29,563,286.51	17.01	56,526.38	9.068	90.10	641

Total:	1,938	173,813,485.83	100	89,779.70	8.202	85.73	643
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17. Prepayment Penalty Months

Prepayment Penalty Months	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
0	523	29,563,286.51	17.01	56,526.36	9.083	90.10	641
12	243	33,068,862.89	19.03	136,065.66	7.811	82.28	640
24	776	48,052,919.73	27.65	81,923.87	9.365	94.96	653
36	393	63,084,507.06	36.29	160,520.37	7.103	78.47	639
60	1	43,919.65	0.03	43,919.65	13.125	90.00	-
Total:	1,938	173,813,485.83	100	89,779.70	8.202	85.73	643

18. FICO Score

FICO Score	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
Not Available	1	43,919.65	0.03	43,919.65	13.125	90.00	-
500 - 519	17	3,056,530.31	1.76	179,795.90	8.518	72.72	510
520 - 539	14	1,926,579.75	1.11	137,612.84	7.897	69.51	529
540 - 559	55	3,271,187.66	1.88	59,478.14	8.232	77.16	553
560 - 579	125	7,945,222.22	4.57	63,567.78	8.043	73.51	570
580 - 599	299	20,263,327.40	11.66	87,770.33	8.359	84.11	589
600 - 619	249	20,539,584.81	11.82	82,820.85	8.384	88.14	611
620 - 639	284	25,571,164.87	14.71	90,039.31	8.383	84.90	630
640 - 659	273	23,940,340.39	13.77	87,893.55	8.257	89.40	648
660 - 679	229	23,163,368.82	13.33	101,150.08	8.242	89.65	669
680 - 699	191	22,721,343.82	13.07	118,958.92	7.699	87.61	689
700 - 719	81	8,719,909.79	5.02	107,653.21	7.498	83.49	708
720 - 739	49	4,981,288.02	2.87	101,858.94	8.190	82.84	727
740 - 759	35	4,414,947.25	2.54	126,115.64	7.370	87.62	747
760 - 779	21	1,814,757.30	1.04	88,417.01	8.231	88.40	770
780 - 799	13	1,421,892.06	0.82	109,384.00	7.299	72.80	790
800 >=	1	18,921.72	0.01	18,921.72	11.750	95.00	809
Total:	1,938	173,813,485.83	100	89,779.70	8.202	85.73	643

IO LOANS

1. Original Principal Balance (\$)

Original Principal Balance (\$)	Number of Loans	Original Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
50,001 - 75,000	8	515,897.00	0.17	64,460.88	7.118	74.54	611
75,001 - 100,000	29	2,504,177.00	0.82	86,308.83	6.819	81.36	630
100,001 - 125,000	72	8,246,128.00	2.71	114,526.13	6.696	80.31	636
125,001 - 150,000	73	10,103,497.00	3.32	138,398.56	6.508	79.48	639
150,001 - 175,000	121	19,388,813.00	6.37	160,233.78	6.527	81.57	632
175,001 - 200,000	74	13,846,186.00	4.55	187,106.12	6.377	81.16	642
200,001 - 225,000	83	17,712,582.40	5.82	213,401.28	6.443	80.83	645
225,001 - 250,000	73	17,444,944.00	5.73	239,971.65	6.274	81.07	648
250,001 - 275,000	68	17,819,895.00	5.86	262,054.36	6.206	80.93	659
275,001 - 300,000	60	17,256,745.00	5.67	287,610.34	6.336	80.49	650
300,001 - 400,000	246	85,903,861.00	28.23	349,195.77	6.245	81.04	655
400,001 - 500,000	125	55,788,253.00	18.33	446,293.50	6.149	81.86	664
500,001 - 600,000	42	23,422,229.00	7.7	557,651.10	6.107	81.73	647
600,001 >=	20	14,370,119.00	4.72	718,505.95	6.252	75.33	648
Total:	1,094	304,323,239.40	100	278,167.79	6.284	80.93	651

2. Current Principal Balance (\$)

Current Principal Balance (\$)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
50,000.01 - 75,000.00	8	515,897.00	0.17	64,460.88	7.118	74.54	611
75,000.01 - 100,000.00	29	2,502,698.20	0.82	86,308.83	6.819	81.36	630
100,000.01 - 125,000.00	72	8,245,881.51	2.71	114,526.13	6.696	80.31	636
125,000.01 - 150,000.00	73	10,103,094.78	3.32	138,398.56	6.508	79.48	639
150,000.01 - 175,000.00	121	19,388,287.17	6.37	160,233.78	6.527	81.57	632
175,000.01 - 200,000.00	74	13,845,853.02	4.55	187,106.12	6.377	81.16	642
200,000.01 - 225,000.00	83	17,712,305.84	5.82	213,401.28	6.443	80.83	645
225,000.01 - 250,000.00	73	17,444,930.71	5.73	239,971.65	6.274	81.07	648
250,000.01 - 275,000.00	68	17,819,696.27	5.86	262,054.36	6.206	80.93	659
275,000.01 - 300,000.00	60	17,256,620.24	5.67	287,610.34	6.336	80.49	650
300,000.01 - 400,000.00	246	85,902,159.22	28.23	349,195.77	6.245	81.04	655
400,000.01 - 500,000.00	125	55,786,887.24	18.33	446,293.50	6.149	81.86	664
500,000.01 - 600,000.00	42	23,421,346.28	7.7	557,651.10	6.107	81.73	647
600,000.01 >=	20	14,370,119.00	4.72	718,505.95	6.252	75.33	648
Total:	1,094	304,315,566.46	100	278,167.79	6.284	80.93	651

3. Mortgage Rate (%)

Mortgage Rate (%)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
4.500 - 4.999	18	6,400,889.00	2.1	355,604.94	4.954	78.44	702
5.000 - 5.499	77	24,859,548.01	8.17	322,851.27	5.318	76.30	689
5.500 - 5.999	281	88,497,611.03	28.42	307,820.88	5.776	80.53	658

6.000 - 6.499	248	67,361,528.75	22.14	271,819.07	6.258	80.63	651
6.500 - 6.999	297	81,184,755.79	26.67	273,282.01	6.719	81.03	644
7.000 - 7.499	115	26,918,824.04	8.55	226,250.64	7.506	81.94	638
7.500 - 7.999	42	8,731,597.97	2.87	207,895.19	7.705	83.72	626
8.000 - 8.499	11	2,980,923.49	0.98	187,356.68	8.151	87.57	624
8.500 - 8.999	3	812,500.00	0.27	270,833.33	6.673	89.13	648
9.000 - 9.499	1	224,988.38	0.07	224,988.38	9.250	100.00	617
9.500 - 9.999	1	182,400.00	0.06	182,400.00	9.550	80.00	623
Total:	1,094	304,315,566.46	100	278,167.79	6.284	80.93	651

4. Original Terms (mos.)

Original Terms (mos.)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
301 - 360	1,094	304,315,566.46	100	278,167.79	6.284	80.93	651
Total:	1,094	304,315,566.46	100	278,167.79	6.284	80.93	651

5. Remaining Terms (mos.)

Remaining Terms (mos.)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
301 - 360	1,094	304,315,566.46	100	278,167.79	6.284	80.93	651
Total:	1,094	304,315,566.46	100	278,167.79	6.284	80.93	651

7. Lien Position

Lien Position	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
1st Lien	1,094	304,315,566.46	100	278,167.79	6.284	80.93	651
Total:	1,094	304,315,566.46	100	278,167.79	6.284	80.93	651

8. Seasoning (mos.)

Seasoning (mos.)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
0	3	794,000.00	0.26	261,333.33	6.531	79.60	654
1	216	82,728,032.50	27.18	230,407.56	6.642	80.78	677
2	710	196,267,741.30	64.49	276,419.35	6.213	80.92	645
3	132	35,961,443.38	11.82	272,566.69	6.063	81.48	647
4	26	6,339,129.30	2.08	243,812.67	6.361	76.45	632
5	4	1,487,470.00	0.49	371,867.50	6.769	78.75	597
6	1	191,200.00	0.06	191,200.00	4.750	80.00	715
7	1	330,550.00	0.11	330,550.00	7.000	100.00	660
13	1	216,000.00	0.07	216,000.00	6.630	80.00	710
Total:	1,094	304,315,566.46	100	278,167.79	6.284	80.93	651

9. Combined Original Loan-to-Value Ratio (%)

Combined Original Loan-to-Value Ratio (%)	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
<= 50.00	7	1,872,426.82	0.62	267,489.55	5.542	41.52	648
50.01 - 55.00	3	1,347,600.00	0.44	449,200.00	6.491	54.30	633
55.01 - 60.00	3	739,738.00	0.24	246,578.67	5.604	56.88	616
60.01 - 65.00	12	2,964,311.80	0.97	247,025.98	6.108	63.06	623
65.01 - 70.00	14	3,741,996.91	1.23	267,265.49	6.374	67.96	624
70.01 - 75.00	32	6,865,145.56	2.26	309,223.30	6.416	74.08	638
75.01 - 80.00	807	219,900,016.89	72.26	272,490.73	6.204	79.89	657
80.01 - 85.00	60	19,817,592.05	6.51	330,263.20	6.342	84.39	639
85.01 - 90.00	113	32,920,569.06	10.82	231,332.47	6.471	89.96	642
90.01 - 95.00	25	7,383,474.00	2.43	295,336.95	7.042	94.49	638
95.01 - 100.00	18	3,732,697.37	1.23	207,372.08	7.708	99.78	641
Total:	1,094	304,315,566.46	100	278,167.79	6.284	80.93	651

10. Occupancy

Occupancy	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
Primary	1,075	300,114,573.10	98.62	279,176.35	6.274	80.94	651
Investment	15	3,463,893.37	1.14	230,926.22	7.144	80.39	681
Second Home	4	737,099.99	0.24	184,275.00	6.596	80.33	691
Total:	1,094	304,315,566.46	100	278,167.79	6.284	80.93	651

11. Property Type

Property Type	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
Single Family Residence	873	247,580,322.36	81.38	283,597.18	6.251	81.03	645
Condo	109	25,961,483.63	8.53	236,178.75	6.486	80.78	657
PUD	88	22,714,740.47	7.48	256,122.05	6.428	80.63	670
2-Family	24	8,059,020.00	2.55	335,792.50	6.266	79.14	650
Total:	1,094	304,315,566.46	100	278,167.79	6.284	80.93	651

12. Loan Purpose

Loan Purpose	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
Purchase	715	194,810,043.53	64.02	272,481.83	6.257	81.00	681
Refinance - Cashout	283	80,853,832.01	26.57	285,702.58	6.384	80.58	635
Debt Consolidation	65	19,995,504.92	6.57	307,923.15	6.235	82.08	627
Refinance - Rate Term	22	6,152,600.00	2.02	279,663.54	6.437	80.92	689
Home Improvement	9	2,503,588.00	0.82	278,176.22	5.833	77.48	629
Total:	1,094	304,315,566.46	100	278,167.79	6.284	80.93	651

13. Documentation Level

Documentation Level	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
Full	797	209,375,100.30	68.8	266,042.06	6.150	81.26	638
Stated Documentation	296	92,274,533.17	30.32	309,848.08	6.581	80.12	681
Limited	8	2,459,682.99	0.81	307,460.37	6.138	84.20	651
No Documentation	1	206,250.00	0.07	206,250.00	7.450	75.00	692
Total:	1,094	304,315,566.46	100	278,167.79	6.284	80.93	651

14. Product Type

Product Type	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
Fixed - 30 Year IO	1	88,544.00	0.03	88,544.00	7.750	80.00	776
ARM - 6 Month IO	2	408,800.00	0.13	204,400.00	5.349	80.00	701
ARM - 2 Year/6 Month IO	973	273,528,150.71	89.88	281,116.29	6.298	81.00	651
ARM - 3 Year/6 Month IO	114	29,119,366.75	9.57	265,433.04	6.171	80.27	658
ARM - 5 Year/6 Month IO	4	1,162,705.00	0.38	290,678.25	6.536	81.51	644
Total:	1,094	304,315,566.46	100	278,167.79	6.284	80.93	651

15. Geographic Distribution by State

Geographic Distribution by State	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
California	569	188,837,050.34	62.05	331,875.31	6.251	80.64	657
Florida	79	16,110,377.23	5.29	203,928.83	6.540	82.01	650
Colorado	58	12,225,626.27	4.02	207,214.00	6.316	82.38	635
Other	387	87,142,512.62	28.64	225,174.45	6.305	81.17	642
Total:	1,094	304,315,566.46	100	278,167.79	6.284	80.93	651

16. Prepay Flag

Prepay Flag	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
Prepayment Penalty	882	278,477,237.83	91.51	283,581.71	6.265	80.92	652
No Prepayment Penalty	112	25,838,328.63	8.49	230,893.36	6.491	81.03	644
Total:	1,094	304,315,566.46	100	278,167.79	6.284	80.93	651

17. Prepayment Penalty Months

Prepayment Penalty Months	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
0	112	25,838,328.63	8.49	230,698.36	6.491	81.03	644
12	87	22,142,427.10	7.28	330,483.99	6.528	80.02	659
24	809	229,325,892.58	75.36	283,468.10	6.250	81.12	651
36	198	27,009,118.95	8.89	294,803.00	6.182	80.91	652
Total:	1,094	304,315,566.46	100	278,167.79	6.284	80.93	651

18. FICO Score

FICO Score	Number of Loans	Current Principal Balance	% by Current Principal Balance	Average Current Balance	Weighted Average Coupon	Weighted Average Original CLTV	FICO Score
520 - 539	1	595,000.00	0.2	595,000.00	6.250	85.00	525
540 - 569	6	1,312,500.00	0.43	218,750.00	7.395	70.32	562

580 - 579	11	2,849,150.00	0.94	259,013.64	6.694	81.26	572
580 - 598	171	39,698,068.35	13.05	232,152.45	6.579	80.83	590
600 - 619	170	44,208,425.30	14.53	260,049.56	6.438	81.63	609
620 - 639	142	40,563,231.24	13.33	285,658.56	6.302	81.14	629
640 - 659	203	55,331,652.82	18.18	272,569.72	6.235	80.63	650
660 - 679	138	41,063,047.06	13.49	295,417.60	6.247	79.88	669
680 - 699	98	31,380,852.44	10.31	320,212.78	6.015	81.76	688
700 - 719	59	19,500,614.48	6.41	330,518.89	6.086	81.47	709
720 - 739	36	11,040,983.72	3.63	306,693.99	6.030	81.49	728
740 - 759	29	8,067,474.75	2.65	278,188.78	6.220	80.77	749
760 - 779	19	5,232,079.30	1.72	275,372.59	6.135	80.46	770
780 - 799	10	3,472,487.00	1.14	347,246.70	5.986	79.87	787
Total:	1,084	304,315,566.46	100	278,167.79	6.284	80.93	851

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Ace2005-HE2 IO Loans

2. Originator

Originator	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
FREMONT	710	199,890,790	65.62	6.153	642	81.10
Other	384	104,624,777	34.38	6.536	669	80.61
Total:	1,094	304,315,566	100.00	6.284	651	80.93

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3. Collateral Type

Collateral Type	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
Fixed - 30 Year IO	1	98,544	0.03	7.750	776	80.00
ARM - 6 Month IO	2	408,800	0.13	5.349	701	80.00
ARM - 2 Year/6 Month IO	973	273,526,151	89.88	6.296	651	81.00
ARM - 3 Year/6 Month IO	114	29,119,367	9.57	6.171	657	80.27
ARM - 5 Year/6 Month IO	4	1,162,705	0.38	6.536	644	81.51
Total:	1,094	304,315,566	100.00	6.284	651	80.93

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4. IO Terms

IO Terms	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
24	664	186,473,150	61.28	6.176	641	81.13
36	55	15,681,558	5.15	5.962	653	80.81
60	373	101,563,859	33.37	6.531	670	80.58
84	2	597,000	0.20	6.771	640	81.84
Total:	1,094	304,315,566	100.00	6.284	651	80.93

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5. Principal Balance at Origination (\$)

Principal Balance at Origination (\$)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
50,000.01 - 100,000.00	37	3,018,585	0.99	6.870	627	80.19
100,000.01 - 150,000.00	145	18,348,976	6.03	6.592	638	79.85
150,000.01 - 200,000.00	195	33,234,140	10.92	6.464	636	81.40
200,000.01 - 250,000.00	156	35,157,237	11.55	6.359	646	80.95
250,000.01 - 300,000.00	128	35,076,317	11.53	6.270	654	80.71
300,000.01 - 350,000.00	133	43,293,347	14.23	6.302	653	81.00
350,000.01 - 400,000.00	113	42,608,812	14.00	6.187	657	81.08
400,000.01 - 450,000.00	70	29,556,988	9.71	6.180	667	81.40
450,000.01 - 500,000.00	55	26,229,699	8.62	6.114	662	82.38
500,000.01 - 550,000.00	19	10,049,279	3.30	6.092	653	79.88
550,000.01 - 600,000.00	23	13,373,067	4.39	6.119	643	83.11
600,000.01 - 650,000.00	6	3,779,200	1.24	6.205	670	81.33
650,000.01 - 700,000.00	6	4,005,400	1.32	6.528	656	78.81
700,000.01 - 750,000.00	2	1,459,151	0.48	5.956	609	84.93
750,000.01 - 800,000.00	1	766,368	0.25	5.990	624	90.00
800,000.01 - 850,000.00	4	3,360,000	1.10	6.479	628	70.66
950,000.01 - 1,000,000.00	1	1,000,000	0.33	5.200	673	43.48
Total:	1,094	304,315,566	100.00	6.284	651	80.93

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6. Remaining Principal Balance (\$)

Remaining Principal Balance (\$)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
50,000.01 - 100,000.00	37	3,018,585	0.99	6.870	627	80.19
100,000.01 - 150,000.00	145	18,348,976	6.03	6.592	638	79.85
150,000.01 - 200,000.00	195	33,234,140	10.92	6.464	636	81.40
200,000.01 - 250,000.00	156	35,157,237	11.55	6.359	646	80.95
250,000.01 - 300,000.00	128	35,076,317	11.53	6.270	654	80.71
300,000.01 - 350,000.00	133	43,293,347	14.23	6.302	653	81.00
350,000.01 - 400,000.00	113	42,608,812	14.00	6.187	657	81.08

400,000.01 - 450,000.00	70	29,556,988	9.71	6.180	667	81.40
450,000.01 - 500,000.00	55	26,229,699	8.62	6.114	662	82.38
500,000.01 - 550,000.00	19	10,048,279	3.30	6.092	653	79.88
550,000.01 - 600,000.00	23	13,373,067	4.39	6.119	643	83.11
600,000.01 - 650,000.00	6	3,779,200	1.24	6.205	670	81.33
650,000.01 - 700,000.00	6	4,005,400	1.32	6.528	656	78.81
700,000.01 - 750,000.00	2	1,459,151	0.48	5.956	609	84.93
750,000.01 - 800,000.00	1	766,368	0.25	5.990	624	90.00
800,000.01 - 850,000.00	4	3,360,000	1.10	6.479	628	70.66
950,000.01 - 1,000,000.00	1	1,000,000	0.33	5.200	673	43.48
Total:	1,094	304,315,566	100.00	6.284	651	80.93

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7. Months Remaining

Months Remaining	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
301 - 360	1,094	304,315,566	100.00	6.284	651	80.93
Total:	1,094	304,315,566	100.00	6.284	651	80.93

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8. Mortgage Rate (%)

Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
4.500 - 4.999	18	6,400,889	2.10	4.954	702	78.44
5.000 - 5.499	77	24,859,548	8.17	5.319	666	78.30
5.500 - 5.999	281	86,497,811	28.42	5.770	657	80.53
6.000 - 6.499	248	67,361,529	22.14	6.258	651	80.63
6.500 - 6.999	297	81,164,756	26.67	6.719	644	81.03
7.000 - 7.499	115	26,018,824	8.55	7.208	638	81.94
7.500 - 7.999	42	8,731,598	2.87	7.705	626	89.72
8.000 - 8.499	11	2,060,923	0.68	8.151	624	87.97
8.500 - 8.999	3	812,500	0.27	8.673	648	89.13
9.000 - 9.499	1	224,988	0.07	9.250	617	100.00
9.500 - 9.999	1	182,400	0.06	9.550	623	80.00
Total:	1,094	304,315,566	100.00	6.284	651	80.93

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9. Combined Original Loan-to-Value Ratio (%)

Combined Original Loan-to-Value Ratio (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
<= 50.00	7	1,872,427	0.62	5.542	649	41.52
50.01 - 55.00	3	1,347,600	0.44	6.491	583	54.30
55.01 - 60.00	3	739,736	0.24	5.604	616	56.88
60.01 - 65.00	12	2,964,312	0.97	6.108	623	63.06
65.01 - 70.00	14	3,741,997	1.23	6.374	624	67.96
70.01 - 75.00	32	9,895,146	3.25	6.416	636	74.08
75.01 - 80.00	807	219,900,017	72.26	6.204	657	79.89
80.01 - 85.00	60	19,817,592	6.51	6.342	639	84.39
85.01 - 90.00	113	32,920,569	10.82	6.471	640	89.66
90.01 - 95.00	25	7,383,474	2.43	7.042	638	94.49
95.01 - 100.00	18	3,732,697	1.23	7.708	641	99.78
Total:	1,094	304,315,566	100.00	6.284	651	80.93

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10. FICO Score at Origination

FICO Score at Origination	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
525 - 549	3	932,500	0.31	6.591	533	80.48
550 - 574	10	2,514,150	0.83	7.281	562	79.06
575 - 599	176	41,008,068	13.48	6.565	589	80.70
600 - 624	205	53,628,777	17.62	6.401	612	81.69
625 - 649	211	60,567,389	19.90	6.304	638	80.63
650 - 674	217	60,194,493	19.78	6.242	662	80.18
675 - 699	119	38,156,551	12.54	6.018	686	81.65
700 - 724	71	23,281,879	7.65	6.074	711	81.55
725 - 749	42	12,446,297	4.09	6.151	737	81.24
750 - 774	24	6,384,832	2.10	6.157	761	80.32
775 - 799	16	5,200,631	1.71	5.972	784	79.92

Total:	1,094	304,315,566	100.00	6.284	651	80.93
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11. State

State	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
California	569	189,837,050	62.05	6.251	657	80.64
Florida	79	16,110,377	5.29	6.540	650	82.01
Colorado	59	12,225,626	4.02	6.316	635	82.38
Maryland	35	8,425,631	2.77	6.098	640	80.60
Nevada	34	8,194,729	2.69	6.307	651	81.08
New York	20	8,015,820	2.63	6.049	649	78.97
Arizona	37	7,584,822	2.49	6.561	641	83.33
Washington	32	7,114,904	2.34	6.128	644	79.99
Georgia	38	7,064,353	2.32	6.745	635	84.28
Virginia	24	6,292,556	2.07	6.057	644	80.96
New Jersey	20	6,028,242	1.98	6.357	633	77.78
Hawaii	8	3,299,600	1.08	5.877	662	80.00
Illinois	11	3,053,236	1.00	6.334	649	79.98
Massachusetts	11	2,725,586	0.90	5.885	656	80.65
Oregon	16	2,663,960	0.88	6.516	638	82.41
Ohio	8	2,199,022	0.72	6.085	620	83.06
Minnesota	13	1,918,645	0.63	6.550	661	82.63
Texas	13	1,835,781	0.60	6.394	621	80.58
North Carolina	12	1,582,315	0.52	6.258	645	80.33
South Carolina	9	1,439,972	0.47	6.286	624	80.57
Utah	10	1,419,966	0.47	6.348	656	80.51
Michigan	5	1,087,960	0.36	7.497	631	92.37
Pennsylvania	7	946,959	0.31	6.426	634	80.61
Rhode Island	4	805,749	0.26	6.488	608	84.07
Kentucky	3	667,700	0.22	6.445	592	77.51
New Hampshire	3	659,600	0.22	6.487	620	83.22
Oklahoma	1	399,600	0.13	7.150	584	80.00
Connecticut	1	323,200	0.11	7.000	744	80.00
Indiana	2	284,160	0.09	6.994	599	85.67
Missouri	2	238,800	0.08	7.580	647	93.71
Idaho	2	177,744	0.06	7.171	690	80.00
West Virginia	1	157,700	0.05	6.250	619	83.00
Tennessee	1	155,200	0.05	5.300	655	80.00
New Mexico	1	115,360	0.04	6.300	650	80.00
Kansas	1	101,440	0.03	6.150	605	80.00
Vermont	1	86,700	0.03	7.350	584	85.00
Arkansas	1	75,500	0.02	7.650	581	100.00
Total:	1,094	304,315,566	100.00	6.284	651	80.93

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12. Occupancy Status

Occupancy Status	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
Primary	1,075	300,114,573	98.62	6.274	651	80.94
Investment	15	3,463,893	1.14	7.144	681	80.39
Second Home	4	737,100	0.24	6.596	691	80.33
Total:	1,094	304,315,566	100.00	6.284	651	80.93

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13. Documentation Type

Documentation Type	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
Full Documentation	787	209,375,100	68.80	6.150	638	81.26
Stated Documentation	298	92,274,533	30.32	6.591	681	80.12
Limited Documentation	8	2,459,683	0.81	6.138	651	84.20
No Documentation	1	206,250	0.07	7.450	692	75.00
Total:	1,094	304,315,566	100.00	6.284	651	80.93

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14. Loan Purpose

Loan Purpose	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
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Purchase	715	194,810,044	64.02	6.257	661	81.00
Refinance - Cashout	357	103,352,923	33.96	6.326	633	80.80
Refinance - Rate Term	22	6,152,600	2.02	6.437	669	80.92
Total:	1,094	304,315,566	100.00	6.284	651	80.93

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15. Property Type

Property Type	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
Single Family Residence	873	247,580,322	81.36	6.251	649	81.03
Condo	109	25,961,484	8.53	6.486	657	80.76
PUD	88	22,714,740	7.46	6.428	670	80.63
2-4 Family	24	8,059,020	2.65	6.266	650	79.14
Total:	1,094	304,315,566	100.00	6.284	651	80.93

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16. Next Adjustment Date for Arm Loans

Next Adjustment Date for Arm Loans	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
2005-03	1	191,200	0.06	4.750	715	80.00
2005-06	1	217,600	0.07	5.875	689	80.00
2006-02	1	216,000	0.07	6.630	710	80.00
2006-08	1	330,550	0.11	7.000	660	100.00
2006-10	4	1,487,470	0.49	6.769	597	78.75
2006-11	22	5,592,212	1.84	6.360	629	79.38
2006-12	117	32,843,583	10.80	6.058	648	81.43
2007-01	655	180,351,717	59.28	6.225	643	81.01
2007-02	171	52,180,619	17.15	6.668	682	80.84
2007-03	2	524,000	0.17	6.298	645	79.40
2007-11	4	746,917	0.25	6.365	648	79.99
2007-12	14	2,920,261	0.96	6.139	635	82.20
2008-01	53	15,340,319	5.04	5.951	664	79.93
2008-02	42	9,851,870	3.24	6.487	654	80.26
2008-03	1	260,000	0.09	7.000	673	80.00
2010-01	2	565,705	0.19	6.289	647	81.16
2010-02	2	597,000	0.20	6.771	640	81.84
Total:	1,093	304,217,022	100.00	6.284	651	80.93

The above table is based on Adjustable Mortgage Loans only

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17. Gross Margin (%)

Gross Margin (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
2.500 - 2.999	1	191,200	0.06	4.750	715	80.00
3.000 - 3.499	2	755,340	0.25	4.758	738	80.00
3.500 - 3.999	5	1,621,886	0.53	5.782	683	79.60
4.000 - 4.499	29	7,357,295	2.42	5.933	687	78.78
4.500 - 4.999	52	14,291,563	4.70	6.064	655	80.89
5.000 - 5.499	47	11,561,758	3.80	6.620	647	81.05
5.500 - 5.999	98	28,762,509	9.45	6.210	670	80.15
6.000 - 6.499	144	45,084,309	14.82	5.704	662	79.42
6.500 - 6.999	638	173,286,413	56.96	6.376	640	81.60
7.000 - 7.499	61	16,632,129	5.47	6.902	678	80.15
7.500 - 7.999	14	4,357,720	1.43	7.530	666	81.83
8.000 - 8.499	2	314,900	0.10	8.296	673	85.62
Total:	1,093	304,217,022	100.00	6.284	651	80.93

The above table is based on Adjustable Mortgage Loans only

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18. Maximum Mortgage Rate (%)

Maximum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
10.500 - 10.999	3	946,540	0.31	4.757	733	80.00
11.000 - 11.499	11	3,456,594	1.14	5.695	694	78.08
11.500 - 11.999	82	25,413,146	8.35	5.747	676	80.27
12.000 - 12.499	158	46,960,565	15.44	5.805	673	79.43

12.500 - 12.999	348	104,224,633	34.26	6.084	658	80.56
13.000 - 13.499	211	55,489,579	18.24	6.489	637	80.50
13.500 - 13.999	178	46,518,779	15.29	6.768	627	81.54
14.000 - 14.499	63	13,034,763	4.28	7.261	621	84.67
14.500 - 14.999	28	6,081,712	2.00	7.801	626	92.33
15.000 - 15.499	8	1,359,323	0.45	8.173	620	88.59
15.500 - 15.999	2	506,400	0.17	9.070	631	80.00
16.000 - 16.499	1	224,988	0.07	9.250	617	100.00
Total:	1,093	304,217,022	100.00	6.284	651	80.93

The above table is based on Adjustable Mortgage Loans only

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19. Minimum Mortgage Rate (%)

Minimum Mortgage Rate (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
3.500 - 3.999	1	191,200	0.06	4.750	715	80.00
4.000 - 4.499	1	123,200	0.04	6.500	662	79.98
4.500 - 4.999	17	6,209,689	2.04	4.960	702	78.40
5.000 - 5.499	77	24,859,548	8.17	5.319	666	78.30
5.500 - 5.999	291	88,497,611	28.43	5.770	657	80.53
6.000 - 6.499	248	67,361,529	22.14	6.258	651	80.63
6.500 - 6.999	296	81,041,556	26.64	6.719	644	81.03
7.000 - 7.499	115	26,018,824	8.55	7.208	638	81.94
7.500 - 7.999	41	8,633,054	2.84	7.704	624	89.84
8.000 - 8.499	11	2,060,923	0.68	8.151	624	87.97
8.500 - 8.999	3	812,500	0.27	8.673	648	89.13
9.000 - 9.499	1	224,988	0.07	9.250	617	100.00
9.500 - 9.999	1	182,400	0.06	9.550	623	80.00
Total:	1,093	304,217,022	100.00	6.284	651	80.93

The above table is based on Adjustable Mortgage Loans only

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20. Initial Periodic Cap (%)

Initial Periodic Cap (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
1.000	2	408,800	0.13	5.349	701	80.00
1.500	22	4,729,300	1.55	6.824	676	80.62
2.000	2	300,800	0.10	7.250	749	80.00
3.000	1,067	298,778,122	98.21	6.276	651	80.94
Total:	1,093	304,217,022	100.00	6.284	651	80.93

The above table is based on Adjustable Mortgage Loans only

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21. Subsequent Periodic Cap (%)

Subsequent Periodic Cap (%)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
1.000	359	99,496,133	32.71	6.518	669	80.61
1.500	732	204,420,090	67.20	6.168	643	81.09
2.000	2	300,800	0.10	7.250	749	80.00
Total:	1,093	304,217,022	100.00	6.284	651	80.93

The above table is based on Adjustable Mortgage Loans only

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22. Lifecap

Lifecap	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
5.000 - 5.499	23	6,176,432	2.03	6.738	666	82.26
6.000 - 6.499	337	93,350,501	30.69	6.503	669	80.47
7.000 - 7.499	733	204,690,090	67.28	6.170	643	81.10
Total:	1,093	304,217,022	100.00	6.284	651	80.93

The above table is based on Adjustable Mortgage Loans only

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23. Prepayment Penalty Term (mos.)

Prepayment Penalty Term (mos.)	Number of Mortgage Loans	Aggregate Remaining Principal Balance	% of Aggregate Remaining Principal Balance	Mortgage Rates(%)	FICO	CLTV (%)
0	112	25,838,329	8.49	6.491	644	81.03
12	67	22,142,427	7.28	6.528	659	80.02
24	809	229,325,693	75.36	6.250	651	81.12
36	106	27,009,118	8.88	6.182	652	80.01
Total:	1,094	304,315,566	100.00	6.284	651	80.93

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ace2005-HE2 IO Loans

Product - IO Term	Number of Loans	Current Principal Balance	% of Current Principal Balance
A2/6-IO ,24	684	186,473,150.11	61.28
A2/6-IO ,60	309	87,053,000.60	28.61
A3/6-IO ,36	55	15,681,557.75	5.15
A3/6-IO ,60	59	13,437,809.00	4.42
A5/6-IO ,60	2	565,705.00	0.19
A5/6-IO ,84	2	597,000.00	0.20
AM6-IO ,60	2	408,800.00	0.13
F30-IO ,60	1	98,544.00	0.03
Total:	1,094	304,315,566.46	100.00

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Collateral Analysis

NOTES:

With respect to any particular row, only loans satisfying the stipulations in Columns A, B and C of that row (the "Line Item Loans") should be evaluated when providing the information required by Columns E through Q in each row. Therefore, all percentage information (except for Column D) requested in each row should use the total Line Item Loans relating to that particular row in the denominator.

Each of the Total rows under each of the sub-group strata requested should compute the totals for each column using the total number of loans satisfying the particular sub-group.

If the deal is an "H" structure, PLEASE GENERATE STRATS ONLY ON COLLATERAL THAT COULD GENERATE LOSSES TO OUR TRANCHE

EICO Low	EICO High	LTV	Wtd Avg		EICO	Wtd Avg	DII	Wtd Avg	LTV	Wtd Avg	%SFD	%PUD	%Owner Doc	%Full Doc	%Ltd Doc	%Stated Doc	%Int Only
			Current Balance	Percent of													
500	524	> 65%	207,141.13	4.14%	513.3	42.80	76.93	86.15	1.41	97.89	59.03	2.22	38.75	-	35.22	-	
525	549	> 65%	198,555.75	4.93%	535.9	42.10	79.32	88.87	1.17	97.77	65.26	1.98	32.76	1.55	39.48	-	
550	574	> 65%	162,985.94	7.97%	561.7	41.99	83.93	84.26	0.90	93.63	74.27	1.78	23.86	2.21	40.14	0.70	
575	599	> 70%	153,239.30	12.07%	587.6	42.68	84.40	83.50	3.42	93.50	83.91	2.24	13.79	26.40	34.34	17.23	
600	624	> 70%	170,263.78	13.13%	612.3	42.11	84.88	81.90	2.33	91.85	79.03	0.94	19.94	31.75	47.71	1.73	
625	649	> 70%	192,009.19	16.55%	637.2	42.55	84.44	78.98	4.13	93.20	54.66	1.80	43.54	28.36	53.39	4.85	
650	674	> 80%	138,386.49	4.96%	661.2	41.24	92.25	73.37	4.77	85.14	53.87	1.74	44.45	13.36	53.87	7.03	
675	699	> 80%	154,894.45	4.01%	686.2	42.04	92.95	70.87	3.60	80.78	53.87	0.55	45.58	15.93	53.87	8.81	
700	724	> 80%	161,033.92	1.90%	712.1	42.14	92.96	63.08	5.70	78.77	59.25	1.36	39.40	15.65	59.25	11.39	
725	749	> 85%	155,677.45	0.96%	736.0	41.35	95.06	68.36	2.35	78.80	43.25	1.73	44.57	6.19	44.57	6.19	
750	774	> 85%	137,459.04	0.53%	760.2	42.74	95.16	58.09	0.40	79.24	53.84	1.59	53.84	65.44	53.84	6.19	
775	799	> 85%	144,646.36	0.24%	788.0	40.48	93.69	57.75	1.61	89.23	65.44	-	34.56	3.66	65.44	3.66	
800 max		> 85%	286,595.59	0.09%	7.326	45.44	94.48	19.34	-	68.57	80.66	-	19.34	-	19.34	-	
Total:			872,192,088.43		811.4	45.44	94.48	19.34	1.61	68.57	80.66	-	19.34	-	19.34	-	

LTV Low	LTV High	DII	Wtd Avg		EICO	Wtd Avg	DII	Wtd Avg	LTV	Wtd Avg	%SFD	%PUD	%Owner Doc	%Full Doc	%Ltd Doc	%Stated Doc	%Int Only
			Current Balance	Percent of													
60%	64%	> 50%	245,763.55	0.56%	581.8	53.47	63.28	90.05	-	90.72	78.20	0.75	21.80	-	21.80	-	
65%	69%	> 50%	239,627.97	0.51%	570.2	52.99	67.33	90.38	-	92.06	56.90	3.62	39.48	-	39.48	-	
70%	74%	> 50%	239,357.88	1.12%	575.1	52.69	71.54	76.87	2.55	92.06	59.86	-	40.14	0.70	40.14	0.70	
75%	79%	> 50%	251,137.19	1.44%	589.8	52.80	76.62	72.60	0.70	91.48	63.64	2.02	34.34	17.23	34.34	17.23	
80%	84%	> 50%	219,331.01	3.27%	599.8	52.38	80.22	78.97	10.62	91.32	93.22	2.07	7.03	4.71	7.03	4.71	
85%	89%	> 50%	196,001.08	0.72%	588.4	51.74	88.02	88.32	2.70	91.32	93.22	2.07	7.03	4.71	7.03	4.71	
90%	94%	> 50%	189,444.19	1.39%	613.9	52.23	96.03	78.30	0.17	91.39	96.60	1.58	13.40	8.81	13.40	8.81	
95%	99%	> 50%	120,477.94	0.29%	676.6	51.33	96.60	55.85	8.81	98.51	86.60	-	8.81	8.81	8.81	8.81	
100% max		> 50%	57,006.98	0.28%	638.0	51.80	100.00	60.51	38.62	100.00	93.25	-	6.75	6.75	6.75	6.75	
Total:			116,883,030.73		638.0	51.80	100.00	60.51	38.62	100.00	93.25	-	6.75	6.75	6.75	6.75	

Total: 595,253,385.03

LIMITED AND STATED DOC

Collateral Analysis

NOTES:

With respect to any particular row, only loans satisfying the stipulations in Columns A, B and C of that row (the "Line Item Loans") should be evaluated when providing the information required by Columns E through Q in each row. Therefore, all percentage information (except for Column D) requested in each row should use the total Line Item Loans relating to that particular row in the denominator.

Each of the Total rows under each of the sub-group strats requested should compute the totals for each column using the total number of loans satisfying the particular sub-group.

If the deal is an "H" structure, PLEASE GENERATE STRATS ONLY ON COLLATERAL THAT COULD GENERATE LOSSES TO OUR TRANCHE

FICO Low	FICO High	Wtd Avg Current Balance	Percent of Current Balance	Wtd Avg GWAC	% MI	FICO	Wtd Avg DTI	Wtd Avg LTV	% SED	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only	% CA	% NY	% FL	
500	524	51,901.72	0.00%	9,750	0.00%	NA	54.29	62.65	100.00	-	100.00	-	100.00	-	-	36.12	11.41	9.71	
525	549	210,493.20	2.11%	8,707	0.00%	513.2	41.63	72.57	78.33	0.77	98.60	-	5.48	94.52	-	45.47	5.37	11.79	
550	574	204,318.02	2.17%	8,233	0.00%	536.5	42.68	73.20	85.11	1.02	94.72	-	5.42	94.58	-	39.63	20.01	8.47	
575	599	213,862.81	2.63%	7,865	0.00%	561.8	41.74	73.10	71.67	0.42	88.70	-	5.70	89.47	-	39.03	12.82	13.07	
600	624	213,228.66	2.60%	7,468	0.00%	586.7	42.11	75.06	74.74	1.30	84.73	-	10.53	89.47	-	43.05	10.60	6.41	
625	649	219,388.23	3.33%	7,205	0.00%	614.2	42.39	78.66	75.66	0.44	92.40	-	3.72	96.28	-	43.05	10.65	7.08	
650	674	206,680.00	8.03%	7,219	0.00%	637.5	43.06	81.71	77.47	2.71	93.65	-	3.71	96.29	-	45.23	12.18	7.31	
675	699	215,826.90	7.09%	7,197	0.00%	662.3	42.96	83.17	70.56	5.91	95.01	-	1.76	98.24	-	46.96	15.27	6.68	
700	724	232,551.56	5.03%	7,182	0.00%	686.7	43.34	84.34	70.22	5.40	94.87	-	1.14	98.86	-	44.61	18.85	4.27	
725	749	231,004.96	2.82%	6,856	0.00%	710.9	42.15	83.50	64.46	7.44	91.97	-	1.90	98.10	-	47.88	15.75	6.95	
750	774	227,287.87	1.77%	6,978	0.00%	736.3	41.77	84.43	70.44	3.77	92.74	-	0.94	99.06	-	46.99	16.75	6.95	
775	799	227,790.55	0.99%	6,978	0.00%	760.2	43.36	82.51	64.14	4.17	93.39	-	4.26	95.74	-	56.30	20.29	6.12	
800 max		262,745.19	0.60%	6,645	0.00%	785.8	39.69	80.32	56.92	17.88	89.40	-	-	100.00	-	65.86	2.36	100.00	
		221,754.01	0.02%	8,950	0	806.0	46.42	100.00	100.00	-	100.00	-	-	100.00	-	-	-	-	
		Total:		478,325,563.77															

IO LOANS

FICO Low	FICO High	Wtd Avg Current Balance	Percent of Current Balance	Wtd Avg GWAC	% MI	FICO	Wtd Avg DTI	Wtd Avg LTV	% SED	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only	% CA	% NY	% FL	
500	524	310,833.33	0.08%	6,591	0	532.6	41.03	80.48	81.50	-	100.00	-	-	100.00	-	82.31	-	8.20	
525	549	251,415.00	0.21%	7,281	0.00%	561.8	38.96	79.06	74.94	12.53	100.00	-	88.07	11.93	-	78.36	-	5.40	
575	599	233,000.39	3.36%	6,565	0.00%	589.5	42.83	80.70	88.10	4.16	99.38	-	95.93	1.16	-	49.36	4.26	7.22	
600	624	261,603.79	4.40%	6,401	0.00%	611.6	41.75	81.69	84.98	3.52	98.70	-	92.42	7.58	-	47.92	-	4.76	
625	649	287,049.24	4.96%	6,304	0.00%	638.0	42.79	80.63	83.08	6.00	99.51	-	69.29	30.15	-	66.43	3.87	4.96	
650	674	277,393.97	4.93%	6,242	0.00%	661.7	42.54	80.18	77.40	11.18	98.75	-	56.95	43.05	-	64.00	3.14	4.96	
675	699	320,643.28	3.13%	6,074	0.00%	686.0	43.01	81.65	82.41	6.66	98.99	-	59.06	40.40	-	72.09	3.42	1.56	
700	724	327,913.79	1.91%	6,074	0.00%	711.4	43.30	81.55	73.77	14.08	98.53	-	41.47	57.17	-	76.31	1.35	9.07	
725	749	296,340.41	1.02%	6,151	0.00%	737.0	41.40	81.24	70.80	7.69	92.01	-	38.55	59.82	-	63.88	3.37	5.06	
750	774	266,034.68	0.82%	6,157	0.00%	761.4	42.68	80.32	80.83	7.48	93.74	-	6.44	52.01	-	71.62	-	7.66	
775	799	325,039.44	0.43%	5,972	0.00%	783.7	39.74	79.92	71.71	22.88	98.11	-	27.49	72.51	-	69.27	-	10.69	
		Total:		304,315,566.46															

All Loans (if not otherwise broken out in marketing materials):

DTI Low	DTI High	Wtd Avg Current Balance	Percent of Current Balance	Wtd Avg GWAC	% MI	FICO	Wtd Avg DTI	Wtd Avg LTV	% SED	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only	% CA	% NY	% FL
<= 0.00		143,515.75	0.16%	7,634	0	645.0	NA	71.79	75.38	24.62	92.61	-	9.57	13.42	-	38.24	-	27.42
0.001	4.999	190,777.14	0.17%	7,121	0	636.6	3.57	83.31	69.94	-	78.81	-	78.81	5.70	-	32.83	-	47.05
5	9.999	279,368.96	0.37%	7,195	0	604.2	8.35	78.13	90.62	-	84.08	-	100.00	-	-	35.73	15.33	18.09
10	14.999	199,339.92	0.65%	7,064	0	607.7	12.73	77.43	89.31	-	91.69	-	84.28	11.20	-	28.85	5.18	9.06
15	19.999	185,414.88	0.31%	6,926	0	632.0	17.75	79.81	79.34	1.86	75.86	-	72.50	20.32	-	20.32	16.12	19.16
20	24.999	166,228.91	2.28%	7,092	0	616.4	22.73	81.16	81.44	4.43	89.22	-	70.86	24.63	-	40.19	6.28	4.16
25	29.999	157,780.72	4.14%	7,262	0	623.9	27.71	80.06	82.27	4.40	87.16	-	62.92	32.43	-	31.25	9.65	7.78
30	34.999	169,657.34	8.40%	7,229	0	621.2	32.65	81.07	74.37	4.39	89.75	-	62.69	35.84	-	29.85	9.78	7.67

Collateral Analysis

NOTES:

With respect to any particular row, only loans satisfying the stipulations in Columns A, B and C of that row (the "Line Item Loans") should be evaluated when providing the information required by Columns E through Q in each row. Therefore, all percentage information (except for Column D) requested in each row should use the total Line Item Loans relating to that particular row in the denominator.

Each of the Total rows under each of the sub-group strats requested should compute the totals for each column using the total number of loans satisfying the particular sub-group.

If the deal is an "H" structure, PLEASE GENERATE STRATS ONLY ON COLLATERAL THAT COULD GENERATE LOSSES TO OUR TRANCHE

35	39,999	177,178.91	7.183	0	623.9	37.79	81.42	78.47	4.26	91.00	57.99	1.56	40.45	22.74	33.82	8.52	11.43	
40	44,999	191,147.49	7.085	0	632.0	42.69	82.39	79.40	2.72	93.87	56.48	0.62	42.90	29.38	37.34	10.38	7.46	
45	49,999	192,177.51	7.075	0	632.5	47.92	83.16	76.88	3.42	93.80	59.28	0.80	39.92	29.88	42.40	9.65	8.03	
50	54,999	202,390.01	7.262	0	597.1	52.40	78.36	77.34	5.65	89.33	69.27	1.87	28.86	7.60	36.90	12.26	8.41	
55	59,999	122,024.11	7.121	0	610.3	55.08	80.00	90.14	9.86	85.61	100.00	-	-	24.73	56.66	-	-	
Total:		1,220,163,249.99																

SECOND LIENS

FICO Low	FICO High	Percent of Outstanding Pool Balance	Wtd Avg Current Balance	Wtd Avg GWAC	Wtd Avg FICO	Wtd Avg DII	Wtd Avg LTV	% SFD	% PUD	% Owner Occ	% Full Doc	% Ltd Doc	% Stated Doc	% Int Only	% CA	% NY	% FL	
500	524	0.00%	18,919.86	11,500	0	547.0	95.00	100.00	-	100.00	100.00	-	-	-	100.00	-	-	
525	549	0.09%	11,237.27	11,789	0	563.1	91.67	89.64	2.13	93.05	92.41	4.85	2.74	-	22.51	-	10.71	
550	574	0.73%	34,721.77	11,133	0	588.8	43.66	99.02	83.78	98.97	98.63	-	1.37	-	21.38	-	9.30	
575	599	0.84%	41,339.43	10,591	0	612.0	43.36	98.97	81.66	98.16	90.25	0.12	9.63	-	25.44	-	9.66	
600	624	1.06%	52,120.23	10,402	0	637.4	43.41	99.11	71.52	99.48	52.03	0.53	47.44	-	40.82	-	5.47	
625	649	1.12%	55,356.20	9,810	0	662.7	43.32	99.11	82.15	99.81	43.28	0.10	56.62	-	49.22	-	8.00	
650	674	0.85%	62,645.42	9,463	0	685.7	43.50	99.56	78.24	99.02	43.75	-	56.25	-	53.19	-	5.44	
675	699	0.35%	60,248.79	9,309	0	711.2	42.57	99.47	54.61	98.85	42.90	-	57.10	-	39.96	-	6.67	
700	724	0.16%	60,485.36	9,567	0	735.2	43.62	99.61	50.19	98.43	35.59	-	64.41	-	53.28	-	8.45	
725	749	0.11%	51,674.33	9,553	0	757.6	42.90	99.72	57.29	97.90	31.18	7.95	60.87	-	54.32	-	0.94	
750	774	0.06%	59,542.06	9,091	0	784.5	37.48	98.97	60.62	97.48	33.12	-	66.88	-	51.70	-	0.93	
800	max	0.00%	18,921.72	11,750	0	809.0	37.20	95.00	-	-	100.00	-	-	-	100.00	-	-	
Total:		66,764,072.54																

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Count	Balance	% of Balance	Gross Rate	Gross Margin	Gross Lifecap	Gross Lifefloor	Gross Sub-Serv Fees	Sched Rem	Rem Amort	Orig Term	Initial Cap	Periodic Cap	Month to Next Adj	Provided LTV	Known FICOs	Avg Balance	LTV>50w/ML
483 - 500	95,821	0.01	11.297	6.990	16,750	9,750	0.5165	253	253	277	3,000	1,500	20	75.19	NA	47,911	0.00
501 - 510	1,540,814	0.13	8.860	6.990	8,860	8,860	0.5165	358	358	360	3,000	1,500	22	73.82	500	220,116	0.00
511 - 520	19,780,998	1.62	8.735	6.916	15,668	8,758	0.5165	358	358	360	3,000	1,464	22	72.32	506	193,931	0.00
521 - 530	29,612,758	2.43	8.258	6.921	15,116	8,242	0.5165	357	357	359	3,000	1,440	23	73.28	515	208,541	0.00
531 - 540	34,944,384	2.86	7.979	6.931	14,884	7,983	0.5165	358	358	360	3,000	1,451	22	75.22	526	204,353	0.00
541 - 550	25,496,745	2.09	7.786	6.961	14,715	7,796	0.5165	358	358	360	3,000	1,460	22	75.29	536	187,197	0.00
551 - 560	26,420,597	2.17	8.001	6.851	14,847	8,004	0.5165	357	357	357	3,000	1,424	22	77.11	546	187,380	0.00
561 - 570	48,086,317	3.94	7.608	6.939	14,491	7,567	0.5165	356	356	360	3,000	1,462	22	79.90	556	173,597	0.00
571 - 580	43,258,030	3.55	7.568	6.888	14,429	7,513	0.5165	355	355	357	3,000	1,439	23	80.06	565	163,238	0.00
581 - 590	46,838,250	3.84	7.224	6.858	14,326	7,491	0.5165	356	356	358	3,000	1,437	22	81.43	576	161,511	0.00
591 - 600	69,821,640	5.72	7.220	6.771	13,871	6,940	0.5165	354	356	356	3,000	1,449	23	81.22	585	161,403	0.00
601 - 610	65,307,062	5.35	7.031	6.799	13,584	6,778	0.5165	353	354	355	3,000	1,437	23	82.14	595	155,159	0.00
611 - 620	73,619,232	6.03	6.993	6.681	13,584	6,790	0.5165	353	357	357	2,999	1,404	23	83.01	615	180,883	0.00
621 - 630	83,117,652	6.81	7.007	6.688	13,564	6,735	0.5165	353	356	356	2,983	1,418	24	82.86	626	186,701	0.00
631 - 640	84,235,228	6.90	6.911	6.696	13,469	6,632	0.5165	353	356	355	2,988	1,397	24	83.35	636	189,466	0.00
641 - 650	82,971,049	6.80	6.847	6.706	13,379	6,592	0.5165	353	356	355	2,988	1,383	23	83.46	646	181,400	0.00
651 - 660	73,114,837	5.99	6.771	6.714	13,394	6,551	0.5165	353	356	352	2,987	1,373	24	85.95	655	195,531	0.00
661 - 670	64,134,223	5.26	6.931	6.532	13,327	6,501	0.5165	352	357	352	2,987	1,363	23	85.46	665	195,531	0.00
671 - 680	55,254,294	4.53	6.754	6.463	13,163	6,456	0.5165	352	355	352	2,987	1,362	23	85.95	675	213,337	0.00
681 - 690	57,000,094	4.67	6.598	6.333	13,278	6,424	0.5165	352	355	352	2,984	1,373	24	84.76	685	213,337	0.00
691 - 700	36,162,109	2.96	6.599	6.330	13,260	6,412	0.5165	351	357	353	2,984	1,373	24	84.76	695	204,306	0.00
701 - 710	21,091,806	1.73	6.705	6.340	13,163	6,425	0.5165	351	357	353	2,978	1,330	23	82.73	705	232,678	0.00
711 - 720	19,840,037	1.63	6.848	6.659	13,412	6,539	0.5165	352	358	358	3,000	1,373	23	84.50	716	208,830	0.00
721 - 730	15,301,225	1.09	6.756	6.465	13,276	6,600	0.5165	354	358	354	3,000	1,402	23	86.98	726	228,046	0.00
731 - 740	8,595,426	0.71	6.676	6.376	13,105	6,487	0.5165	353	358	356	2,945	1,345	23	83.91	735	201,534	0.00
741 - 750	8,195,944	0.69	6.892	6.744	13,069	6,790	0.5165	356	357	359	3,000	1,332	23	82.47	745	206,186	0.00
751 - 760	7,277,344	0.60	6.892	6.744	13,069	6,790	0.5165	356	357	359	2,978	1,411	24	84.45	755	197,401	0.00
761 - 770	5,956,640	0.49	6.518	6.698	12,658	6,137	0.5165	355	358	357	3,000	1,260	26	80.76	765	207,924	0.00
771 - 780	4,188,683	0.34	6.793	6.791	13,330	6,644	0.5165	355	358	357	3,000	1,343	29	80.90	775	212,737	0.00
781 - 790	3,523,802	0.29	6.438	6.202	12,868	6,282	0.5165	352	358	354	2,763	1,293	24	81.79	793	271,046	0.00
791 - 800	582,044	0.05	7.545	6.990	14,404	7,404	0.5165	352	352	354	3,000	1,500	22	93.97	808	194,015	0.00
801 - 810	564,339	0.05	7.100	6.980	14,100	7,100	0.5165	358	358	360	3,000	1,500	22	95.00	815	564,339	0.00
811 - 820	\$1,220,163,249.99																

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1. Silent Seconds

	Number of Loans	Current Principal Balance	% of Current Principal Balance	CLTV	CLTV (with S.S.)	DTI
N	4,272	712,918,093.78	58.43	81.79	81.79	41.71
Y	2,281	507,245,156.21	41.57	81.76	98.26	42.80
Total:	6,553	1,220,163,249.99	100.00	81.78	88.64	42.16

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2. Doc Type

Doc Type	Number of Loans	Current Principal Balance	% of Current Principal Balance
Full	4,341	740,290,498.61	60.57
Limited	80	16,905,674.99	1.38
No Documentation	10	1,547,197.61	0.13
Stated Documentation	2,122	461,519,678.78	37.82
Total:	6,553	1,220,163,249.99	100.00

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3. Product

Product	Number of Loans	Current Principal Balance	% of Current Principal Balance
Fixed - 5 Year	30	257,099.33	0.02
Fixed - 10 Year	192	2,171,162.64	0.18
Fixed - 15 Year	103	4,555,354.56	0.35
Fixed - 20 Year	151	5,226,922.55	0.43
Fixed - 25 Year	2	249,183.48	0.02
Fixed - 30 Year	1,153	144,228,744.72	11.82
Fixed - 30 Year IO	1	88,544.00	0.01
Balloon - 10/30	4	222,249.22	0.02
Balloon - 15/30	296	16,280,290.21	1.33
Balloon - 20/30	5	424,746.12	0.03
ARM - 6 Month IO	2	436,830.00	0.03
ARM - 2 Year/6 Month	3,325	698,565,853.83	57.26
ARM - 2 Year/6 Month IO	973	273,526,150.71	22.42
ARM - 3 Year/6 Month	156	31,862,293.78	2.62
ARM - 3 Year/6 Month IO	114	29,119,386.75	2.39
ARM - 5 Year/6 Month	43	11,564,574.09	0.95
ARM - 5 Year/6 Month IO	4	11,182,705.00	0.10
Total:	6,553	1,220,163,249.99	100.00

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4. IO Term

IO Term	Number of Loans	Current Principal Balance	% of Current Principal Balance	wa Reset Date	wa Initial Arm Cap	wa Subsequent Arm Cap	CLTV	CLTV (with S.S.)	FICO	DTI	% Full	% Limited	% Stated	% No docs
0	5,459	915,847,683.53	75.06	1/30/2007	3.00	1.45	82.06	86.65	817	42.08	57.97	1.57	40.32	0.15
24	864	186,473,150.11	15.28	12/27/2006	3.00	1.50	81.13	94.01	841	42.17	83.63	0.92	15.45	0
36	55	15,681,657.75	1.29	12/29/2007	3.00	1.45	80.81	91.05	853	42.13	85.97	0	14.03	0
60	373	101,563,858.60	8.32	3/6/2007	2.92	1.03	80.58	94.50	670	42.9	39.33	0.74	58.73	0.2
84	2	597,030.00	0.05	2/1/2010	3.00	1.00	81.94	93.90	840	46.37	0	0	100	0
Total:	6,553	1,220,163,249.99	100.00	2/2/2007	2.99	1.42	81.78	88.64	826	42.16	60.67	1.56	37.62	0.13

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		LTV			DTI			FICO			Doc	
		Avg LTV	Min LTV	Max LTV	Avg DTI	Min DTI	Max DTI	Avg FICO	Min FICO	Max FICO	Full Doc	Non-Full Doc
	IO Loans	80.93	23.72	100	42.48	4.37	55.39	651.31	525	792	68.8	31.2
Low Bal	< \$50k	97.74	20	100	41.9	3.17	55.39	632.47	522	809	78.89	21.11
	\$50k to \$100k	87.43	18.33	100	40.9	8.28	55.39	620.37	500	798	65.55	34.45
High Coupon	8% to 9%	83.81	25.77	100	41.16	7.62	55	591.06	500	808	52.04	47.96
	9% to 10%	85.96	23.08	100	42.06	2.91	54.9	605.04	500	798	43.05	56.95
	> 10%	89.61	35.74	100	43.63	3.17	55.39	605.98	500	809	58.39	41.61
Occupancy	Non-Owner Occ	81.68	23.81	100	39.9	2.91	55	639.52	502	809	69.61	30.39
	2nd lien	99.14	55.48	100	43.29	3.17	55.39	650.03	547	809	60.05	39.95
Doc Type	Non-Full Doc	80.29	18.33	100	42.53	2.91	54.99	640.7	500	808	0	100
Property Type	Non SFR	81.81	23.08	100	42.53	3.61	55.11	641.67	500	815	51.9	48.1
Delinq	60+ days	0	0	0	0	0	0	0	0	0	0	0

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