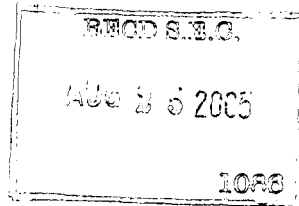


**FORM SE**  
**FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS**  
**BY ELECTRONIC FILERS**

Financial Asset Securities Corp.  
Exact Name of Registrant as Specified in Charter  
Form 8-K, August 24, 2005, Series 2005-FFH3

0001003197  
Registrant CIK Number  
333-121661-01

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



PROCESSED

AUG 26 2005

B

THOMSON  
FINANCIAL

SIGNATURE

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

Dated: *August 24, 2005*

FINANCIAL ASSET SECURITIES CORP.

By:                     *FS*                    

Name: *Frank Skibo*

Title: *Managing Director*

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

**EXHIBIT INDEX**

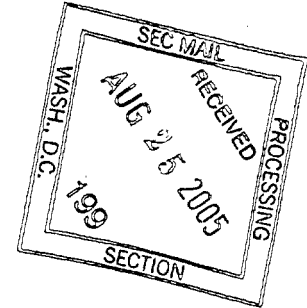
| <b>Exhibit No.</b> | <b>Description</b>     | <b>Format</b> |
|--------------------|------------------------|---------------|
| 99.1               | Collateral Term Sheets | P*            |

\* The Computational Materials have been filed on paper pursuant to a continuing hardship exemption from certain electronic requirements.

**First Franklin Mortgage Loan Trust 2005-FFH3,  
Asset-Backed Certificates, Series 2005-FFH3**

**Marketing Materials**

**\$631,142,000 (Approximate)**



**Financial Asset Securities Corp.**  
Depositor

**National City Home Loan Services, Inc.**  
Servicer

**First Franklin Financial Corporation**  
Originator

**✻ RBS Greenwich Capital**

Lead Underwriter

FOR ADDITIONAL INFORMATION PLEASE CALL:

**RBS GREENWICH CAPITAL**

**Asset-Backed Finance**

|                |                |
|----------------|----------------|
| Patrick Leo    | (203) 618-2952 |
| Greg McSweeney | (203) 618-2429 |

**Trading**

|                |                |
|----------------|----------------|
| Ron Weibye     | (203) 625-6160 |
| Peter McMullin | (203) 625-6160 |

**RATING AGENCIES**

**Moody's**

|            |                |
|------------|----------------|
| Kruti Muni | (201) 915-8733 |
|------------|----------------|

**Fitch**

|                |                |
|----------------|----------------|
| Vanessa Purwin | (212) 908-0269 |
|----------------|----------------|

**DBRS**

|             |                |
|-------------|----------------|
| Quincy Tang | (212) 806-3256 |
|-------------|----------------|

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Preliminary Term Sheet

As of August 3, 2005

**\$631,142,000 (Approximate)**  
**First Franklin Mortgage Loan Trust 2005-FFH3**  
**Asset-Backed Certificates, Series 2005-FFH3**  
**Subject to a +/- 10% Variance**

| Class <sup>(1,2,3)</sup> | Principal Amount (\$)  | WAL (Years) Call/Mat <sup>(4)</sup> | Payment Window (Mths) Call/Mat <sup>(4)</sup> | Expected Rating Moody's/Fitch/DBRS | Assumed Final Distribution Date | Certificate Type          |
|--------------------------|------------------------|-------------------------------------|---|------------------------------------|---------------------------------|---------------------------|
| I-A1                     | \$476,263,000          | Not Offered Hereby                  |   | Aaa/AAA/AAA                        | August 2035                     | Floating Rate Senior      |
| II-A1                    | \$133,000,000          | 1.00 / 1.00                         | 1-20 / 1-20                                   | Aaa/AAA/AAA                        | August 2035                     | Floating Rate Senior      |
| II-A2                    | \$185,000,000          | 2.67 / 2.67                         | 20-72 / 20-72                                 | Aaa/AAA/AAA                        | August 2035                     | Floating Rate Senior      |
| II-A3                    | \$22,982,000           | 6.51 / 8.30                         | 72-79 / 72-166                                | Aaa/AAA/AAA                        | August 2035                     | Floating Rate Senior      |
| M-1                      | \$71,955,000           | 4.81 / 5.27                         | 43-79 / 43-161                                | Aa1/AA+/AA (high)                  | August 2035                     | Floating Rate Subordinate |
| M-2                      | \$36,855,000           | 4.71 / 5.16                         | 42-79 / 42-149                                | Aa1/AA/AA (high)                   | August 2035                     | Floating Rate Subordinate |
| M-3                      | \$29,835,000           | 4.67 / 5.11                         | 41-79 / 41-145                                | Aa2/AA-/AA                         | August 2035                     | Floating Rate Subordinate |
| M-4                      | \$29,835,000           | 4.65 / 5.08                         | 40-79 / 40-140                                | Aa3/A+/AA (low)                    | August 2035                     | Floating Rate Subordinate |
| M-5                      | \$28,665,000           | 4.63 / 5.05                         | 39-79 / 39-136                                | A1/A/A (high)                      | August 2035                     | Floating Rate Subordinate |
| M-6                      | \$28,080,000           | 4.62 / 5.02                         | 38-79 / 38-130                                | A2/A-/A                            | August 2035                     | Floating Rate Subordinate |
| M-7                      | \$26,910,000           | 4.61 / 4.98                         | 38-79 / 38-124                                | A3/BBB+/A (low)                    | August 2035                     | Floating Rate Subordinate |
| M-8                      | \$19,305,000           | 4.61 / 4.94                         | 38-79 / 38-117                                | Baa1/BBB/BBB (high)                | August 2035                     | Floating Rate Subordinate |
| M-9                      | \$6,435,000            | 4.60 / 4.91                         | 37-79 / 37-110                                | Baa2/BBB/BBB                       | August 2035                     | Floating Rate Subordinate |
| M-10                     | \$12,285,000           | 4.59 / 4.87                         | 37-79 / 37-107                                | Baa3/BBB-/BBB (low)                | August 2035                     | Floating Rate Subordinate |
| B-1 <sup>(5)</sup>       | \$12,285,000           | Not Offered Hereby                  |   | Ba1/BB+/BB (high)                  | August 2035                     | Floating Rate Subordinate |
| B-2 <sup>(5)</sup>       | \$11,700,000           | Not Offered Hereby                  |   | Ba2/BB/BB                          | August 2035                     | Floating Rate Subordinate |
| B-3 <sup>(5)</sup>       | \$11,115,000           | Not Offered Hereby                  |   | NR/BB-/BB (low)                    | August 2035                     | Floating Rate Subordinate |
| B-4 <sup>(5)</sup>       | \$16,380,000           | Not Offered Hereby                  |   | NR/B+/B (high)                     | August 2035                     | Floating Rate Subordinate |
| <b>Total:</b>            | <b>\$1,158,885,000</b> |                                     |   |                                    |                                 |                           |

- (1) The Class I-A1 Certificates are backed primarily by the cash flow from the Group I Mortgage Loans (as defined herein). The Class II-A1, Class II-A2 and Class II-A3 Certificates are backed primarily by the cash flow from the Group II Mortgage Loans (as defined herein). The Class M-1, Class M-2, Class M-3, Class M-4, Class M-5, Class M-6, Class M-7, Class M-8, Class M-9, Class M-10, Class B-1, Class B-2, Class B-3 and Class B-4 Certificates are backed by the cash flows from the Group I Mortgage Loans and the Group II Mortgage Loans. The principal balance of each class of Offered Certificates (as defined herein) is subject to a 10% variance.
- (2) Each Class of Certificates is priced to call. The margin on the Class I-A1, Class II-A1, Class II-A2 and Class II-A3 Certificates will double on the first Distribution Date after the Optional Termination Date may first be exercised. The margin on each of Class M-1, Class M-2, Class M-3, Class M-4, Class M-5, Class M-6, Class M-7, Class M-8, Class M-9, Class M-10, Class B-1, Class B-2, Class B-3 and Class B-4 Certificates will be equal to 1.5x the original margin on first Distribution Date after the Optional Termination may first be exercised.
- (3) See "Net WAC Rate" herein.
- (4) See "Pricing Prepayment Speed" herein.
- (5) The Class B Certificates (as defined herein) will be offered privately pursuant to Rule 144A of the Securities Act of 1933 to Qualified Institutional Buyers. The Class B Certificates are described herein because their amount, structure, collateral, rights, risks and other characteristics affect the amount, structure, collateral, rights, risks and other characteristics of the Offered Certificates.

Depositor: Financial Asset Securities Corp.

Servicer: National City Home Loan Services, Inc.

Lead Underwriter: Greenwich Capital Markets, Inc.

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- Trustee:** Deutsche Bank National Trust Company.
- Originator:** First Franklin Financial Corporation ("**First Franklin**"), a subsidiary of National City Corporation.
- Offered Certificates:** The Class I-A1 Certificates (together, the "**Group I Certificates**") and the Class II-A1, Class II-A2 and Class II-A3 Certificates (together, the "**Group II Certificates**," and collectively with the Group I Certificates, the "**Class A Certificates**"), and the Class M-1, Class M-2, Class M-3, Class M-4, Class M-5, Class M-6, Class M-7, Class M-8, Class M-9 and Class M-10 Certificates (together, the "**Class M Certificates**"). The Class A Certificates and the Class M Certificates are referred to herein as the "**Offered Certificates**." The Class B-1, Class B-2, Class B-3 and Class B-4 Certificates (together, the "**Class B Certificates**" and together with the Class M Certificates, the "**Subordinate Certificates**") will be offered privately pursuant to Rule 144A of the Securities Act of 1933 to Qualified Institutional Buyers, the "**Privately Offered Certificates**." The Class A Certificates, Class M Certificates and the Privately Offered Certificates are collectively referred to herein as the "**Certificates**."
- Federal Tax Status:** The Certificates will represent ownership of REMIC regular interests for tax purposes.
- Registration:** The Certificates will be available in book-entry form through DTC and, upon request, through Clearstream, Luxembourg and the Euroclear System.
- Cut-off Date:** The close of business on August 1, 2005.
- Expected Pricing Date:** On or about the week of August [5], 2005.
- Expected Closing Date:** On or about August 26, 2005.
- Expected Settlement Date:** On or about August 26, 2005.
- Distribution Date:** The 25th day of each month (or if not a business day, the next succeeding business day) commencing in September 2005.
- Accrued Interest:** The price to be paid by investors for the Certificates will not include accrued interest (settling flat).
- Interest Accrual Period:** The interest accrual period for each Distribution Date with respect to the Certificates will be the period beginning with the previous Distribution Date (or, in the case of the first Distribution Date, the Closing Date) and ending on the day prior to such Distribution Date (on an actual/360 basis).
- ERISA Eligibility:** The Class I-A1, Class II-A1, Class II-A2 and Class II-A3 Certificates are expected to be ERISA eligible.
- Representations and Warranties:** The Seller and/or the Originator will make certain representations and warranties with respect to the Mortgage Loans as of the Closing Date, including, but not limited to, the following:
- (i) All Mortgage Loans were originated in compliance with all applicable laws, including, but not limited to, all applicable anti-predatory lending laws; and
  - (ii) no Mortgage Loan is a High Cost Loan or a Covered Loan, as applicable (as such terms are defined in Standard & Poor's LEVELS Version 5.6 Glossary Revised, Appendix E).

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**SMMEA Eligibility:** The Class A Certificates and the Class M-1, Class M-2 and Class M-3 Certificates are expected to constitute "mortgage related securities" for purposes of SMMEA.

**Optional Termination:** The terms of the transaction allow for a clean-up call of the Mortgage Loans and the retirement of the Certificates (the "*Clean-up Call*"), which may be exercised once the aggregate principal balance of the Mortgage Loans is less than or equal to 10% of the sum of (i) aggregate principal balance of the Closing Date Mortgage Loans as of the Cut-off Date and (ii) the Original Pre-Funded Amount.

**Pricing Prepayment Speed:** The Certificates will be priced based on the following collateral prepayment assumptions:

FRM Loans: 115% PPC (100% PPC: 4% - 20% CPR over 12 months, 20% thereafter)  
ARM Loans: 100% PPC (100% PPC: 4% - 35% CPR over 24 months, 35% thereafter)

**Initial Mortgage Loans:** As of the Statistical Calculation Date, the aggregate principal balance of the Initial Mortgage Loans was approximately \$732,638,194 of which: (i) approximately \$427,239,854 consisted of a pool of conforming balance fixed-rate and adjustable-rate mortgage loans (the "*Initial Group I Mortgage Loans*") and (ii) approximately \$305,398,341 consisted of a pool of conforming and non-conforming balance fixed-rate and adjustable-rate mortgage loans (the "*Initial Group II Mortgage Loans*") together with the Initial Group I Mortgage Loans, the "*Initial Mortgage Loans*").

**Pre-Funding Account:** An account (the "*Pre-Funding Account*") will be established on the Closing Date into which approximately \$437,361,806 (the "*Original Pre-Funded Amount*") will be deposited, of which approximately (i) \$254,596,844 will be used to purchase subsequent conforming balance fixed-rate and adjustable-rate mortgage loans (the "*Group I Subsequent Mortgage Loans*", and together with the Initial Group I Mortgage Loans, the "*Group I Mortgage Loans*") and (ii) \$182,764,961 will be used to purchase subsequent conforming and non-conforming balance fixed-rate and adjustable-rate mortgage loans (the "*Group II Subsequent Mortgage Loans*" and together with the Initial Group II Mortgage Loans, the "*Group II Mortgage Loans*"). The aggregate of the Group I Subsequent Mortgage Loans and Group II Subsequent Mortgage Loans is referred to herein as the "*Subsequent Mortgage Loans*." On or prior to November 23, 2005 (the "*Pre-Funding Period*"), the amounts on deposit in the Pre-Funding Account will be used to purchase Subsequent Mortgage Loans having similar characteristics to the related Initial Mortgage Loans (with any unused portion of such deposit amount to be distributed as a payment of principal of the related Offered Certificates on the Distribution Date immediately following such date). The Group I Mortgage Loans and Group II Mortgage Loans are referred to herein as the "*Mortgage Loans*."

On the Closing Date, there may be up to [2.00]% of the aggregate principal balance of the Initial Mortgage Loans as of the Cut-off Date that are 30 days or more delinquent.

**Adjusted Net Mortgage Rate:**

The "*Adjusted Net Mortgage Rate*" for any Mortgage Loan will be equal to the mortgage rate for such Mortgage Loan less the sum of (i) the servicing fee rate and (ii) the trustee fee rate.

**Adjusted Net Maximum Mortgage Rate:**

The "*Adjusted Net Maximum Mortgage Rate*" for any Mortgage Loan will be equal to the maximum mortgage rate for such Mortgage Loan (or the mortgage rate for such Mortgage Loan, if such Mortgage Loan has a fixed rate) less the sum of (i) the servicing fee rate and (ii) the trustee fee rate.



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**Pass-Through Rate:** The “**Pass-Through Rate**” on each Class of Certificates will be equal to the lesser of (i) the related Formula Rate and (ii) the Net WAC Rate.

**Formula Rate:** The “**Formula Rate**” on each Class of Certificates will be equal to the lesser of (i) One Month LIBOR plus the related margin for such Class and (ii) the Maximum Cap.

**Net WAC Rate:** The “**Net WAC Rate**” for any Distribution Date, will be the annual rate equal to the product of (a) a fraction, expressed as a percentage, the numerator of which is (i) the amount of interest which accrued on the Mortgage Loans in the prior calendar month minus (ii) the sum of the trustee fee for such Distribution Date and the denominator of which is the sum of (i) the aggregate principal balance of the Mortgage Loans as of the last day of the immediately preceding Distribution Date (or as of the Cut-off Date with respect to the first Distribution Date), after giving effect to principal prepayments received during the related prepayment period and (ii) any amounts on deposit in the Pre-Funding Account, and (b) a fraction whose numerator is 30 and whose denominator is the actual number of days in the related Accrual Period.

**Maximum Cap:** The “**Maximum Cap**” on each Class of Certificates will be the weighted average of the Adjusted Net Maximum Mortgage Rates of the Mortgage Loans, adjusted to an effective rate reflecting the accrual of interest on an actual/360 basis.

**Net WAC Rate**

**Carryover Amount:** If, on any Distribution Date, the related Pass-Through Rate for any Class of Certificates is limited by the Net WAC Rate, the “**Net WAC Rate Carryover Amount**” for such Class is equal to the sum of (i) the excess of (a) the amount of interest that would have accrued on such Class based on the Formula Rate over (b) the amount of interest accrued on such Class based on the Net WAC Rate and (ii) the unpaid portion of any Net WAC Rate Carryover Amount from the prior Distribution Date together with accrued interest on such unpaid portion at the related Formula Rate. Any Net WAC Rate Carryover Amount will be paid on such Distribution Date or future Distribution Dates to the extent of funds available.

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**Yield Maintenance Agreement:**

On the Closing Date, the Trust will enter into the “**Yield Maintenance Agreement**” to make payments in respect of any Net WAC Rate Carryover Amounts on the Certificates, *pro rata*, based on aggregate certificate principal balance of such Certificates. On each Distribution Date, the counterparty to the Yield Maintenance Agreement will be obligated to make a payment to the trust equal to the product of (a) the excess, if any, of (i) One Month LIBOR, subject to a maximum of 10.50% over (ii) the strike price for such Distribution Date specified on the Yield Maintenance Agreement Schedule herein, accrued during the related Interest Accrual Period for the Offered Certificates and (b) the notional balance for such Distribution Date specified on the Yield Maintenance Agreement Schedule herein and (c) the actual number of days in the related Interest Accrual Period divided by 360. The Yield Maintenance Agreement will terminate after the Distribution Date August 2008.

**Credit Enhancement:**

Consists of the following:

- 1) Excess Cashflow;
- 2) Overcollateralization Amount; and
- 3) Subordination.

**Excess Cashflow:**

The “**Excess Cashflow**” for any Distribution Date will be equal to the available funds remaining after priorities 1) and 2) under “Priority of Distributions.”

**Overcollateralization Amount:**

The “**Overcollateralization Amount**” is equal to the excess of the aggregate principal balance of the Mortgage Loans over the aggregate principal balance of the Class A, Class M, Class B and Class P Certificates. On the Closing Date, the Overcollateralization Amount will be equal to approximately 0.95% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date and the Original Pre-Funded Amount. To the extent the Overcollateralization Amount is reduced below the Overcollateralization Target Amount, Excess Cashflow will be directed to build the Overcollateralization Amount until the Overcollateralization Target Amount is reached.

**Required Overcollateralization Amount:**

On any Distribution Date, the “**Required Overcollateralization Amount**” is equal: (i) prior to the Stepdown Date, 0.95% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date and the Original Pre-Funded Amount; and (ii) on or after the Stepdown Date, the greater of: (a) 1.90% of the current aggregate principal balance of the Mortgage Loans; (b) 0.50% of the aggregate principal balance of the Mortgage Loans as of the Cut-off Date (the “**OC Floor**”).

On any Distribution Date on which a Trigger Event is in effect, the Required Overcollateralization Amount will be equal to the Required Overcollateralization Amount as of the preceding Distribution Date.

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**Stepdown Date:** The earlier to occur of  
 (i) the Distribution Date on which the principal balance of the Class A Certificates has been reduced to zero and  
 (ii) the later to occur of  
 (x) the Distribution Date occurring in September 2008 and  
 (y) the first Distribution Date on which the Credit Enhancement Percentage is greater than or equal to 60.30%.

**Credit Enhancement Percentage:** The “Credit Enhancement Percentage” for a Distribution Date is equal to (i) the sum of (a) the aggregate principal balance of the Subordinate Certificates and (b) the Overcollateralization Amount divided by (ii) the sum of (i) aggregate principal balance of the Mortgage Loans and (ii) any amounts remaining on deposit in the Pre-Funding Account.

**Credit Support:**

| Initial Credit Enhancement |         | Target Credit Enhancement After Stepdown Date |         |
|----------------------------|---------|---|---------|
| Rating                     | Percent | Rating  | Percent |
| A                          | 30.15%  | A   | 60.30%  |
| M-1                        | 24.00%  | M-1   | 48.00%  |
| M-2                        | 20.85%  | M-2   | 41.70%  |
| M-3                        | 18.30%  | M-3   | 36.60%  |
| M-4                        | 15.75%  | M-4   | 31.50%  |
| M-5                        | 13.30%  | M-5   | 26.60%  |
| M-6                        | 10.90%  | M-6   | 21.80%  |
| M-7                        | 8.60%   | M-7   | 17.20%  |
| M-8                        | 6.95%   | M-8   | 13.90%  |
| M-9                        | 6.40%   | M-9   | 12.80%  |
| M-10                       | 5.35%   | M-10  | 10.70%  |
| B-1                        | 4.30%   | B-1   | 8.60%   |
| B-2                        | 3.30%   | B-2   | 6.60%   |
| B-3                        | 2.35%   | B-3   | 4.70%   |
| B-4                        | 0.95%   | B-4   | 1.90%   |

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**Delinquency Trigger Event:** While the Class A Certificates are outstanding, a “*Delinquency Trigger Event*” is in effect on any Distribution Date on or after the Stepdown Date, if the 60+ delinquency percentage exceeds [26.00]% of the Credit Enhancement Percentage. After the Distribution Date on which the Class A Certificates have been reduced to zero, a “*Delinquency Trigger Event*” is in effect on any Distribution Date on or after the Stepdown Date, if the 60+ delinquency percentage exceeds [36.00]% of the Credit Enhancement Percentage.

**Loss Trigger Event:** A “*Loss Trigger Event*” is in effect on any Distribution Date on or after the Stepdown Date, if the cumulative realized losses on the Mortgage Loans as a percentage of the principal balance of the sum of (i) the Closing Date Mortgage Loans as of the Cut-off Date and (ii) the Original Pre-Funded Amount, for the related Distribution Date are greater than:

| Distribution Date             | Percentage  |
|-------------------------------|---|
| September 2007 to August 2008 | [1.40]% initially, plus 1/12th of [1.80]% for each month thereafter |
| September 2008 to August 2009 | [3.20]% initially, plus 1/12th of [1.80]% for each month thereafter |
| September 2009 to August 2010 | [5.00]% initially, plus 1/12th of [1.45]% for each month thereafter |
| September 2010 to August 2011 | [6.45]% initially, plus 1/12th of [0.80]% for each month thereafter |
| September 2011 and thereafter | [7.25]%   |

**Trigger Event:** A “*Trigger Event*” is in effect with respect to any Distribution Date if either a Loss Trigger Event or a Delinquency Trigger Event is in effect on such Distribution Date.

**Realized Losses:** If a Mortgage Loan becomes a liquidated loan, the net liquidation proceeds relating thereto may be less than the principal balance on such Mortgage Loan. The amount of such insufficiency is a “*Realized Loss*.” Realized Losses on the Mortgage Loans will, in effect, be absorbed first, by the Excess Cashflow and second by the reduction of the Overcollateralization Amount. Following the reduction of any Overcollateralization Amount to zero, all allocable Realized Losses will be applied in reverse sequential order, first to the Class B-4 Certificates, second to the Class B-3 Certificates, third to the Class B-2 Certificates, fourth to the Class B-1 Certificates, fifth to the Class M-10 Certificates, sixth to the Class M-9 Certificates, seventh to the Class M-8, eighth to the Class M-7 Certificates, ninth to the Class M-6 Certificates, tenth to the Class M-5 Certificates, eleventh to the Class M-4 Certificates, twelfth to the Class M-3 Certificates, thirteenth to the Class M-2 Certificates and fourteenth to the Class M-1 Certificates.

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*Priority of  
Distributions:*

Available funds from the Mortgage Loans will be distributed as follows:

- 1) Interest funds, as follows: first to pay servicing fees and trustee fees, second, monthly interest plus any previously unpaid interest to the Class A Certificates, generally from the related loan group, third, monthly interest to the Class M-1 Certificates, fourth, monthly interest to the Class M-2 Certificates, fifth, monthly interest to the Class M-3 Certificates, sixth, monthly interest to the Class M-4 Certificates, seventh, monthly interest to the Class M-5 Certificates, eighth, monthly interest to the Class M-6 Certificates, ninth, monthly interest to the Class M-7 Certificates, tenth, monthly interest to the Class M-8 Certificates, eleventh, monthly interest to the Class M-9 Certificates, twelfth, monthly interest to the Class M-10 Certificates, thirteenth, monthly interest to the Class B-1 Certificates, fourteenth, monthly interest to the Class B-2 Certificates, fifteenth, monthly interest to the Class B-3 Certificates and sixteenth, monthly interest to the Class B-4 Certificates.
- 2) Principal funds, as follows: monthly principal to the Class A Certificates, generally *pro rata* based on the principal collected in the related loan group, as described under "Principal Paydown," then monthly principal to the Class M-1 Certificates, as described under "Principal Paydown," then monthly principal to the Class M-2 Certificates as described under "Principal Paydown," then monthly principal to the Class M-3 Certificates as described under "Principal Paydown," then monthly principal to the Class M-4 Certificates as described under "Principal Paydown," then monthly principal to the Class M-5 Certificates as described under "Principal Paydown," then monthly principal to the Class M-6 Certificates as described under "Principal Paydown," then monthly principal to the Class M-7 Certificates as described under "Principal Paydown," then monthly principal to the Class M-8 Certificates as described under "Principal Paydown," then monthly principal to the Class M-9 Certificates as described under "Principal Paydown," then monthly principal to the Class M-10 Certificates as described under "Principal Paydown," then monthly principal to the Class B-1 Certificates as described under "Principal Paydown," then monthly principal to the Class B-2 Certificates as described under "Principal Paydown," then monthly principal to the Class B-3 Certificates as described under "Principal Paydown," and then monthly principal to the Class B-4 Certificates as described under "Principal Paydown."
- 3) Excess Cashflow as follows: as principal to the Class A, Class M and Class B Certificates to build the Overcollateralization Amount as described under "Principal Paydown" in the order of priority described below.
- 4) Any previously unpaid interest to the Class M-1 Certificates, then any unpaid applied Realized Loss amount to the Class M-1 Certificates, then any previously unpaid interest to the Class M-2 Certificates, then any unpaid applied Realized Loss amount to the Class M-2 Certificates, then any previously unpaid interest to the Class M-3 Certificates, then any unpaid applied Realized Loss amount to the Class M-3 Certificates, then any previously unpaid interest to the Class M-4 Certificates, then any unpaid applied Realized Loss amount to the Class M-4 Certificates, then any previously unpaid interest to the Class M-5 Certificates, then any unpaid applied Realized Loss amount to the Class M-5 Certificates, then any previously unpaid interest to the Class M-6 Certificates, then any unpaid applied Realized Loss amount to the Class M-6 Certificates, then any previously unpaid interest to the Class M-7 Certificates, then any unpaid applied Realized Loss amount to the Class M-7 Certificates, then any previously unpaid interest to the Class M-8 Certificates, then any unpaid applied Realized Loss amount to the Class M-8 Certificates, then any previously unpaid interest to the Class M-9 Certificates, then any unpaid applied Realized Loss amount to the Class M-9 Certificates, then any previously unpaid interest to the Class M-10 Certificates, then any unpaid applied Realized Loss amount to the Class M-10 Certificates, then

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any previously unpaid interest to the Class B-1 Certificates, then any unpaid applied Realized Loss amount to the Class B-1 Certificates, then any previously unpaid interest to the Class B-2 Certificates, then any unpaid applied Realized Loss amount to the Class B-2 Certificates, then any previously unpaid interest to the Class B-3 Certificates and then any unpaid applied Realized Loss amount to the Class B-3 Certificates, then any previously unpaid interest to the Class B-4 Certificates and then any unpaid applied Realized Loss amount to the Class B-4 Certificates.

- 5) To the extent available, any remaining Excess Cashflow to pay any Net WAC Rate Carryover Amount, first to the Class A Certificates *pro rata*, then to the Class M-1 Certificates, then to the Class M-2 Certificates, then to the Class M-3 Certificates, then to the Class M-4 Certificates, then to the Class M-5 Certificates, then to the Class M-6 Certificates, then to the Class M-7 Certificates, then to the Class M-8 Certificates, then to the Class M-9 Certificates, then to the Class M-10 Certificates, then to the Class B-1 Certificates, then to the Class B-2 Certificates, then to the Class B-3 Certificates and lastly to the Class B-4 Certificates.
- 6) Any remaining Excess Cashflow to the holders of the non-offered classes of certificates as described in the pooling agreement.

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**Principal Paydown:**

Prior to the Stepdown Date or if a Trigger Event is in effect, 100% of principal will be paid to the Class A Certificates generally *pro rata*, based on principal collected in the related loan group, provided, however if the Class A Certificates have been retired, principal will be applied sequentially in the following order of priority: 1) Class M-1 Certificates, 2) Class M-2 Certificates, 3) Class M-3 Certificates, 4) Class M-4 Certificates, 5) Class M-5 Certificates, 6) Class M-6 Certificates, 7) Class M-7 Certificates, 8) Class M-8 Certificates, 9) Class M-9 Certificates, 10) Class M-10 Certificates, 11) Class B-1 Certificates, 12) Class B-2 Certificates, 13) Class B-3 Certificates and 14) Class B-4 Certificates sequentially.

On or after the Stepdown Date and if a Trigger Event is not in effect, the Certificates will be entitled to receive payments of principal in the following order of priority: first to the Class A Certificates, generally *pro rata* based on the principal collected in the related loan group, such that the Class A Certificates will have at least 60.30% credit enhancement, second to the Class M-1 Certificates, such that the Class M-1 Certificates will have at least 48.00% credit enhancement, third to the Class M-2 Certificates such that the Class M-2 Certificates will have at least 41.70% credit enhancement, fourth, to the Class M-3 Certificates such that the Class M-3 Certificates will have at least 36.60% credit, fifth, to the Class M-4 Certificates such that the Class M-4 Certificates will have at least 31.50% credit, sixth, to the Class M-5 Certificates such that the Class M-5 Certificates will have at least 26.60% credit enhancement, seventh, to the Class M-6 Certificates such that the Class M-6 Certificates will have at least 21.80% credit enhancement, eighth, to the Class M-7 Certificates such that the Class M-7 Certificates will have at least 17.20% credit enhancement, ninth, to the Class M-8 Certificates such that the Class M-8 Certificates will have at least 13.90% credit enhancement, tenth, to the Class M-9 Certificates such that the Class M-9 Certificates will have at least 12.80% credit enhancement, eleventh to the Class M-10 Certificates such that the Class M-10 Certificates will have at least 10.70% credit enhancement, twelfth, to the Class B-1 Certificates such that the Class B-1 Certificates will have at least 8.60% credit enhancement, thirteenth, to the Class B-2 Certificates such that the Class B-2 Certificates will have at least 6.60% credit enhancement, fourteenth, to the Class B-3 Certificates such that the Class B-3 Certificates will have at least 4.70% credit enhancement and fifteenth, to the Class B-4 Certificates such that the Class B-4 Certificates will have at least 1.90% credit enhancement (subject, in the case of the most subordinate certificate outstanding).

## COMPUTATIONAL MATERIALS DISCLAIMER

The attached tables and other statistical analyses (the "Computational Materials") are privileged and intended for use by the addressee only. These Computational Materials have been prepared by Greenwich Capital Markets, Inc. in reliance upon information furnished by the issuer of the securities and its affiliates. These Computational Materials are furnished to you solely by Greenwich Capital Markets, Inc. and not by the issuer of the securities. They 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 said material.

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Any weighted average lives, yields and principal payment periods shown in the Computational Materials are based on prepayments assumptions, and changes in such prepayment assumptions may dramatically affect such weighted average lives, yields and principal payment periods. In addition, it is possible that prepayments on the underlying assets will occur at rates slower or faster than the rates shown in the attached Computational Materials. Furthermore, unless otherwise provided, the Computational Materials assume no losses on the underlying assets and no interest shortfall. The specific characteristics of the securities may differ from those shown in the Computational Materials due to differences between the actual underlying assets and the hypothetical underlying assets used in preparing the Computational Materials. The principal amount and designation of any security described in the Computational Materials are subject to change prior to issuance. Neither Greenwich Capital Markets, Inc. nor any of its affiliates makes any representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities.

Although a registration statement (including the Prospectus) relating to the securities discussed in this communication has been filed with the Securities and Exchange Commission and is effective, the final prospectus supplement relating to the securities discussed in this communication has not been filed with Securities and Exchange Commission. This communication shall not constitute an offer to sell or the solicitation of an offer to buy nor shall there be any sale of the securities discussed in this communication in any state in which such offer, solicitation or sale would be unlawful prior to registration or qualification of such securities under the securities laws of any such state. Prospective purchasers are referred to the final prospectus supplement relating to the securities discussed in this communication for definitive Computational Materials and any matter discussed in this communication. Once available, a final prospectus and prospectus supplement may be obtained by contacting the Greenwich Capital Markets, Inc. Trading Desk at (203) 625-6160.

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## Weighted Average Life Tables

### Class I-A1 to Call

| FRM Prepay Speed<br>ARM Prepay Speed | 85% PPC<br>70% PPC | 100% PPC<br>85% PPC | 115% PPC<br>100% PPC | 125% PPC<br>120% PPC | 145% PPC<br>140% PPC |
|--------------------------------------|--------------------|---------------------|----------------------|----------------------|----------------------|
| WAL (yr)                             | 3.13               | 2.67                | 2.29                 | 1.85                 | 1.54                 |
| MDUR (yr)                            | 2.80               | 2.43                | 2.11                 | 1.73                 | 1.46                 |
| First Prin Pay                       | 1                  | 1                   | 1                    | 1                    | 1                    |
| Last Prin Pay                        | 111                | 92                  | 79                   | 66                   | 34                   |

### Class I-A1 to Maturity

| FRM Prepay Speed<br>ARM Prepay Speed | 85% PPC<br>70% PPC | 100% PPC<br>85% PPC | 115% PPC<br>100% PPC | 125% PPC<br>120% PPC | 145% PPC<br>140% PPC |
|--------------------------------------|--------------------|---------------------|----------------------|----------------------|----------------------|
| WAL (yr)                             | 3.34               | 2.84                | 2.44                 | 1.98                 | 1.54                 |
| MDUR (yr)                            | 2.93               | 2.54                | 2.21                 | 1.82                 | 1.46                 |
| First Prin Pay                       | 1                  | 1                   | 1                    | 1                    | 1                    |
| Last Prin Pay                        | 244                | 207                 | 178                  | 156                  | 34                   |

### Class II-A1 to Call

| FRM Prepay Speed<br>ARM Prepay Speed | 85% PPC<br>70% PPC | 100% PPC<br>85% PPC | 115% PPC<br>100% PPC | 125% PPC<br>120% PPC | 145% PPC<br>140% PPC |
|--------------------------------------|--------------------|---------------------|----------------------|----------------------|----------------------|
| WAL (yr)                             | 1.23               | 1.10                | 1.00                 | 0.90                 | 0.82                 |
| MDUR (yr)                            | 1.18               | 1.06                | 0.96                 | 0.87                 | 0.79                 |
| First Prin Pay                       | 1                  | 1                   | 1                    | 1                    | 1                    |
| Last Prin Pay                        | 24                 | 21                  | 20                   | 18                   | 16                   |

### Class II-A1 to Maturity

| FRM Prepay Speed<br>ARM Prepay Speed | 85% PPC<br>70% PPC | 100% PPC<br>85% PPC | 115% PPC<br>100% PPC | 125% PPC<br>120% PPC | 145% PPC<br>140% PPC |
|--------------------------------------|--------------------|---------------------|----------------------|----------------------|----------------------|
| WAL (yr)                             | 1.23               | 1.10                | 1.00                 | 0.90                 | 0.82                 |
| MDUR (yr)                            | 1.18               | 1.06                | 0.96                 | 0.87                 | 0.79                 |
| First Prin Pay                       | 1                  | 1                   | 1                    | 1                    | 1                    |
| Last Prin Pay                        | 24                 | 21                  | 20                   | 18                   | 16                   |

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## Weighted Average Life Tables

### Class II-A2 to Call

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 3.72    | 3.16     | 2.67     | 2.13     | 1.91     |
| MDUR (yr)        | 3.36    | 2.90     | 2.48     | 2.00     | 1.81     |
| First Prin Pay   | 24      | 21       | 20       | 18       | 16       |
| Last Prin Pay    | 102     | 85       | 72       | 35       | 31       |

### Class II-A2 to Maturity

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 3.72    | 3.16     | 2.67     | 2.13     | 1.91     |
| MDUR (yr)        | 3.36    | 2.90     | 2.48     | 2.00     | 1.81     |
| First Prin Pay   | 24      | 21       | 20       | 18       | 16       |
| Last Prin Pay    | 102     | 85       | 72       | 35       | 31       |

### Class II-A3 to Call

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 9.18    | 7.60     | 6.51     | 4.40     | 2.68     |
| MDUR (yr)        | 7.55    | 6.44     | 5.63     | 3.94     | 2.49     |
| First Prin Pay   | 102     | 85       | 72       | 35       | 31       |
| Last Prin Pay    | 111     | 92       | 79       | 66       | 34       |

### Class II-A3 to Maturity

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 11.83   | 9.79     | 8.30     | 5.84     | 2.68     |
| MDUR (yr)        | 9.17    | 7.89     | 6.88     | 5.00     | 2.49     |
| First Prin Pay   | 102     | 85       | 72       | 35       | 31       |
| Last Prin Pay    | 233     | 195      | 166      | 141      | 34       |

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## Weighted Average Life Tables

### Class M-1 to Call

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.31    | 5.29     | 4.81     | 5.03     | 4.44     |
| MDUR (yr)        | 5.39    | 4.62     | 4.26     | 4.46     | 3.98     |
| First Prin Pay   | 41      | 38       | 43       | 51       | 34       |
| Last Prin Pay    | 111     | 92       | 79       | 66       | 56       |

### Class M-1 to Maturity

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.97    | 5.84     | 5.27     | 5.47     | 5.91     |
| MDUR (yr)        | 5.80    | 4.99     | 4.58     | 4.78     | 5.10     |
| First Prin Pay   | 41      | 38       | 43       | 51       | 34       |
| Last Prin Pay    | 222     | 187      | 161      | 140      | 127      |

### Class M-2 to Call

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.31    | 5.28     | 4.71     | 4.49     | 4.38     |
| MDUR (yr)        | 5.38    | 4.61     | 4.18     | 4.02     | 3.93     |
| First Prin Pay   | 41      | 38       | 42       | 47       | 48       |
| Last Prin Pay    | 111     | 92       | 79       | 66       | 56       |

### Class M-2 to Maturity

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.96    | 5.82     | 5.16     | 4.89     | 4.71     |
| MDUR (yr)        | 5.78    | 4.97     | 4.49     | 4.31     | 4.19     |
| First Prin Pay   | 41      | 38       | 42       | 47       | 48       |
| Last Prin Pay    | 209     | 175      | 149      | 128      | 108      |

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## Weighted Average Life Tables

### Class M-3 to Call

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.31    | 5.28     | 4.67     | 4.34     | 4.08     |
| MDUR (yr)        | 5.38    | 4.61     | 4.14     | 3.89     | 3.68     |
| First Prin Pay   | 41      | 38       | 41       | 45       | 45       |
| Last Prin Pay    | 111     | 92       | 79       | 66       | 56       |

### Class M-3 to Maturity

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.95    | 5.81     | 5.11     | 4.73     | 4.40     |
| MDUR (yr)        | 5.77    | 4.96     | 4.45     | 4.17     | 3.93     |
| First Prin Pay   | 41      | 38       | 41       | 45       | 45       |
| Last Prin Pay    | 203     | 170      | 145      | 124      | 104      |

### Class M-4 to Call

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.31    | 5.28     | 4.65     | 4.24     | 3.91     |
| MDUR (yr)        | 5.37    | 4.59     | 4.11     | 3.80     | 3.53     |
| First Prin Pay   | 41      | 37       | 40       | 43       | 42       |
| Last Prin Pay    | 111     | 92       | 79       | 66       | 56       |

### Class M-4 to Maturity

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.93    | 5.80     | 5.08     | 4.62     | 4.23     |
| MDUR (yr)        | 5.75    | 4.94     | 4.41     | 4.08     | 3.78     |
| First Prin Pay   | 41      | 37       | 40       | 43       | 42       |
| Last Prin Pay    | 198     | 165      | 140      | 120      | 101      |

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## Weighted Average Life Tables

### Class M-5 to Call

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.31    | 5.27     | 4.63     | 4.18     | 3.80     |
| MDUR (yr)        | 5.35    | 4.58     | 4.09     | 3.74     | 3.43     |
| First Prin Pay   | 41      | 37       | 39       | 41       | 40       |
| Last Prin Pay    | 111     | 92       | 79       | 66       | 56       |

### Class M-5 to Maturity

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.92    | 5.78     | 5.05     | 4.54     | 4.10     |
| MDUR (yr)        | 5.72    | 4.91     | 4.38     | 4.00     | 3.67     |
| First Prin Pay   | 41      | 37       | 39       | 41       | 40       |
| Last Prin Pay    | 191     | 159      | 136      | 116      | 97       |

### Class M-6 to Call

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.31    | 5.27     | 4.62     | 4.13     | 3.72     |
| MDUR (yr)        | 5.34    | 4.57     | 4.07     | 3.69     | 3.36     |
| First Prin Pay   | 41      | 37       | 38       | 40       | 39       |
| Last Prin Pay    | 111     | 92       | 79       | 66       | 56       |

### Class M-6 to Maturity

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.89    | 5.76     | 5.02     | 4.48     | 4.01     |
| MDUR (yr)        | 5.69    | 4.89     | 4.35     | 3.95     | 3.58     |
| First Prin Pay   | 41      | 37       | 38       | 40       | 39       |
| Last Prin Pay    | 184     | 153      | 130      | 111      | 93       |

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## Weighted Average Life Tables

### Class M-7 to Call

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.31    | 5.27     | 4.61     | 4.09     | 3.66     |
| MDUR (yr)        | 5.24    | 4.50     | 4.00     | 3.61     | 3.27     |
| First Prin Pay   | 41      | 37       | 38       | 39       | 38       |
| Last Prin Pay    | 111     | 92       | 79       | 66       | 56       |

### Class M-7 to Maturity

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.85    | 5.73     | 4.98     | 4.42     | 3.93     |
| MDUR (yr)        | 5.56    | 4.79     | 4.26     | 3.84     | 3.48     |
| First Prin Pay   | 41      | 37       | 38       | 39       | 38       |
| Last Prin Pay    | 176     | 146      | 124      | 105      | 89       |

### Class M-8 to Call

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.31    | 5.27     | 4.61     | 4.07     | 3.62     |
| MDUR (yr)        | 5.20    | 4.47     | 3.98     | 3.58     | 3.22     |
| First Prin Pay   | 41      | 37       | 38       | 38       | 37       |
| Last Prin Pay    | 111     | 92       | 79       | 66       | 56       |

### Class M-8 to Maturity

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.81    | 5.69     | 4.94     | 4.37     | 3.86     |
| MDUR (yr)        | 5.49    | 4.73     | 4.21     | 3.79     | 3.40     |
| First Prin Pay   | 41      | 37       | 38       | 38       | 37       |
| Last Prin Pay    | 165     | 137      | 117      | 99       | 83       |

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## Weighted Average Life Tables

### Class M-9 to Call

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.31    | 5.27     | 4.60     | 4.04     | 3.61     |
| MDUR (yr)        | 5.16    | 4.44     | 3.96     | 3.53     | 3.20     |
| First Prin Pay   | 41      | 37       | 37       | 38       | 37       |
| Last Prin Pay    | 111     | 92       | 79       | 66       | 56       |

### Class M-9 to Maturity

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.77    | 5.66     | 4.91     | 4.31     | 3.84     |
| MDUR (yr)        | 5.43    | 4.68     | 4.16     | 3.73     | 3.37     |
| First Prin Pay   | 41      | 37       | 37       | 38       | 37       |
| Last Prin Pay    | 156     | 129      | 110      | 93       | 78       |

### Class M-10 to Call

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.31    | 5.27     | 4.59     | 4.04     | 3.58     |
| MDUR (yr)        | 5.05    | 4.36     | 3.88     | 3.48     | 3.14     |
| First Prin Pay   | 41      | 37       | 37       | 38       | 36       |
| Last Prin Pay    | 111     | 92       | 79       | 66       | 56       |

### Class M-10 to Maturity

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.73    | 5.63     | 4.87     | 4.29     | 3.79     |
| MDUR (yr)        | 5.28    | 4.57     | 4.06     | 3.65     | 3.29     |
| First Prin Pay   | 41      | 37       | 37       | 38       | 36       |
| Last Prin Pay    | 152     | 126      | 107      | 91       | 76       |

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## Weighted Average Life Tables

### Class B-1 to Call

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.31    | 5.27     | 4.59     | 4.04     | 3.57     |
| MDUR (yr)        | 4.96    | 4.29     | 3.82     | 3.44     | 3.09     |
| First Prin Pay   | 41      | 37       | 37       | 38       | 36       |
| Last Prin Pay    | 111     | 92       | 79       | 66       | 56       |

### Class B-1 to Maturity

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.66    | 5.57     | 4.83     | 4.25     | 3.74     |
| MDUR (yr)        | 5.15    | 4.46     | 3.97     | 3.58     | 3.21     |
| First Prin Pay   | 41      | 37       | 37       | 38       | 36       |
| Last Prin Pay    | 145     | 120      | 102      | 86       | 72       |

### Class B-2 to Call

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.31    | 5.27     | 4.59     | 4.02     | 3.57     |
| MDUR (yr)        | 4.96    | 4.29     | 3.82     | 3.42     | 3.09     |
| First Prin Pay   | 41      | 37       | 37       | 37       | 35       |
| Last Prin Pay    | 111     | 92       | 79       | 66       | 56       |

### Class B-2 to Maturity

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.56    | 5.48     | 4.75     | 4.17     | 3.69     |
| MDUR (yr)        | 5.09    | 4.41     | 3.93     | 3.52     | 3.18     |
| First Prin Pay   | 41      | 37       | 37       | 37       | 35       |
| Last Prin Pay    | 135     | 112      | 95       | 80       | 68       |



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## Weighted Average Life Tables

### Class B-3 to Call

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.30    | 5.27     | 4.59     | 4.01     | 3.53     |
| MDUR (yr)        | 5.10    | 4.39     | 3.90     | 3.48     | 3.11     |
| First Prin Pay   | 41      | 37       | 37       | 37       | 35       |
| Last Prin Pay    | 111     | 92       | 79       | 66       | 56       |

### Class B-3 to Maturity

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 6.39    | 5.34     | 4.64     | 4.06     | 3.58     |
| MDUR (yr)        | 5.15    | 4.44     | 3.94     | 3.51     | 3.14     |
| First Prin Pay   | 41      | 37       | 37       | 37       | 35       |
| Last Prin Pay    | 124     | 102      | 87       | 73       | 62       |

### Class B-4 to Call

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 5.86    | 4.91     | 4.27     | 3.76     | 3.33     |
| MDUR (yr)        | 4.82    | 4.15     | 3.68     | 3.29     | 2.95     |
| First Prin Pay   | 41      | 37       | 37       | 37       | 35       |
| Last Prin Pay    | 109     | 90       | 77       | 65       | 55       |

### Class B-4 to Maturity

| FRM Prepay Speed | 85% PPC | 100% PPC | 115% PPC | 125% PPC | 145% PPC |
|------------------|---------|----------|----------|----------|----------|
| ARM Prepay Speed | 70% PPC | 85% PPC  | 100% PPC | 120% PPC | 140% PPC |
| WAL (yr)         | 5.86    | 4.91     | 4.27     | 3.76     | 3.33     |
| MDUR (yr)        | 4.82    | 4.15     | 3.68     | 3.29     | 2.95     |
| First Prin Pay   | 41      | 37       | 37       | 37       | 35       |
| Last Prin Pay    | 109     | 90       | 77       | 65       | 55       |

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## Yield Maintenance Agreement Schedule and Strike Rates For Offered Certificates and Class B Certificates

| Period | Notional Schedule (\$) | Cap Strike (%) | Cap Ceiling (%) |
|--------|------------------------|----------------|-----------------|
| 1      | 0                      | 0.00000        | 0.00000         |
| 2      | 1,154,477,032          | 7.356783       | 10.50000        |
| 3      | 1,146,932,161          | 7.119350       | 10.50000        |
| 4      | 1,137,986,275          | 7.356521       | 10.50000        |
| 5      | 1,127,650,736          | 7.119059       | 10.50000        |
| 6      | 1,115,942,037          | 7.118885       | 10.50000        |
| 7      | 1,102,881,832          | 7.881407       | 10.50000        |
| 8      | 1,088,496,929          | 7.118475       | 10.50000        |
| 9      | 1,072,819,263          | 7.355514       | 10.50000        |
| 10     | 1,055,885,829          | 7.117981       | 10.50000        |
| 11     | 1,037,738,587          | 7.357785       | 10.50000        |
| 12     | 1,018,530,898          | 7.122184       | 10.50000        |
| 13     | 998,363,300            | 7.124821       | 10.50000        |
| 14     | 977,379,587            | 7.362162       | 10.50000        |
| 15     | 955,625,858            | 7.124602       | 10.50000        |
| 16     | 933,151,833            | 7.362096       | 10.50000        |
| 17     | 910,010,255            | 7.126055       | 10.50000        |
| 18     | 886,256,777            | 7.127230       | 10.50000        |
| 19     | 861,949,411            | 7.892737       | 10.50000        |
| 20     | 837,148,493            | 7.129262       | 10.50000        |
| 21     | 811,916,149            | 7.367345       | 10.50000        |
| 22     | 786,316,279            | 7.130208       | 10.50000        |
| 23     | 760,414,102            | 8.317379       | 10.50000        |
| 24     | 734,808,115            | 8.351074       | 10.50000        |
| 25     | 709,683,939            | 9.104745       | 10.50000        |
| 26     | 685,460,605            | 9.404978       | 10.50000        |
| 27     | 662,065,197            | 9.098409       | 10.50000        |
| 28     | 639,469,080            | 9.398368       | 10.50000        |
| 29     | 617,644,615            | 9.395224       | 10.50000        |
| 30     | 596,573,119            | 9.491865       | 10.50000        |
| 31     | 576,225,110            | 10.408875      | 10.50000        |
| 32     | 556,578,568            | 9.732651       | 10.50000        |
| 33     | 537,601,142            | 10.052189      | 10.50000        |
| 34     | 519,269,750            | 9.723154       | 10.50000        |
| 35     | 0                      | 10.50000       | 10.50000        |
| 36     | 484,470,458            | 10.381884      | 10.50000        |

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## Effective Available Funds Schedule for Offered Certificates and Class B Certificates

### Assumptions to Optional Termination

| Period | NWC <sup>(1)</sup><br>(%) | NWC <sup>(2,3)</sup><br>(%) | Period | NWC <sup>(1)</sup><br>(%) | NWC <sup>(2,3)</sup><br>(%) | Period | NWC <sup>(1)</sup><br>(%) | NWC <sup>(2,3)</sup><br>(%) |
|--------|---------------------------|-----------------------------|--------|---------------------------|-----------------------------|--------|---------------------------|-----------------------------|
| 1      | N/A                       | N/A                         | 28     | 9.40                      | 10.50                       | 55     | 12.95                     | 12.95                       |
| 2      | 7.36                      | 10.50                       | 29     | 9.40                      | 10.50                       | 56     | 11.69                     | 11.69                       |
| 3      | 7.12                      | 10.50                       | 30     | 9.49                      | 10.50                       | 57     | 12.06                     | 12.06                       |
| 4      | 7.36                      | 10.50                       | 31     | 10.41                     | 10.50                       | 58     | 11.66                     | 11.66                       |
| 5      | 7.12                      | 10.50                       | 32     | 9.73                      | 10.50                       | 59     | 12.04                     | 12.04                       |
| 6      | 7.12                      | 10.50                       | 33     | 10.05                     | 10.50                       | 60     | 11.65                     | 11.65                       |
| 7      | 7.88                      | 10.50                       | 34     | 9.72                      | 10.50                       | 61     | 11.65                     | 11.65                       |
| 8      | 7.12                      | 10.50                       | 35     | 10.52                     | 10.52                       | 62     | 12.03                     | 12.03                       |
| 9      | 7.36                      | 10.50                       | 36     | 10.38                     | 10.50                       | 63     | 11.63                     | 11.63                       |
| 10     | 7.12                      | 10.50                       | 37     | 10.80                     | 10.80                       | 64     | 12.00                     | 12.00                       |
| 11     | 7.36                      | 10.50                       | 38     | 11.15                     | 11.15                       | 65     | 11.61                     | 11.61                       |
| 12     | 7.12                      | 10.50                       | 39     | 10.79                     | 10.79                       | 66     | 11.60                     | 11.60                       |
| 13     | 7.12                      | 10.50                       | 40     | 11.14                     | 11.14                       | 67     | 12.83                     | 12.83                       |
| 14     | 7.36                      | 10.50                       | 41     | 11.12                     | 11.12                       | 68     | 11.57                     | 11.57                       |
| 15     | 7.12                      | 10.50                       | 42     | 11.24                     | 11.24                       | 69     | 11.95                     | 11.95                       |
| 16     | 7.36                      | 10.50                       | 43     | 12.77                     | 12.77                       | 70     | 11.55                     | 11.55                       |
| 17     | 7.13                      | 10.50                       | 44     | 11.52                     | 11.52                       | 71     | 11.92                     | 11.92                       |
| 18     | 7.13                      | 10.50                       | 45     | 11.90                     | 11.90                       | 72     | 11.53                     | 11.53                       |
| 19     | 7.89                      | 10.50                       | 46     | 11.50                     | 11.50                       | 73     | 11.52                     | 11.52                       |
| 20     | 7.13                      | 10.50                       | 47     | 11.93                     | 11.93                       | 74     | 11.89                     | 11.89                       |
| 21     | 7.37                      | 10.50                       | 48     | 11.57                     | 11.57                       | 75     | 11.49                     | 11.49                       |
| 22     | 7.13                      | 10.50                       | 49     | 11.62                     | 11.62                       | 76     | 11.86                     | 11.86                       |
| 23     | 8.32                      | 10.50                       | 50     | 12.00                     | 12.00                       | 77     | 11.46                     | 11.46                       |
| 24     | 8.35                      | 10.50                       | 51     | 11.60                     | 11.60                       | 78     | 11.45                     | 11.45                       |
| 25     | 9.10                      | 10.50                       | 52     | 11.97                     | 11.97                       | 79     | 12.23                     | 12.23                       |
| 26     | 9.40                      | 10.50                       | 53     | 11.63                     | 11.63                       |        |                           |                             |
| 27     | 9.10                      | 10.50                       | 54     | 11.65                     | 11.65                       |        |                           |                             |

- (1) Assumes 1mLIBOR remains constant at 3.54%, 6mLIBOR increases instantaneously to 20.00% and the cashflows are run to the Optional Termination at the Pricing Prepayment Speed.
- (2) Assumes 1mLIBOR and 6mLIBOR increases instantaneously to 20.00% and the cashflows are run to the Optional Termination at the pricing speed.
- (3) Assumes proceeds from the Yield Maintenance Agreement included.

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### EXCESS SPREAD <sup>(1,2)</sup>

| Period | FWD 1 Month LIBOR (%) | FWD 6 Month LIBOR (%) | (3) Excess Spread Under STATIC LIBOR (%) | Excess Spread Under FORWARD LIBOR (%) | Period | FWD 1 Month LIBOR (%) | FWD 6 Month LIBOR (%) | (3) Excess Spread Under STATIC LIBOR (%) | Excess Spread Under FORWARD LIBOR (%) |
|--------|-----------------------|-----------------------|--|---------------------------------------|--------|-----------------------|-----------------------|--|---------------------------------------|
| 1      | 3.540                 | 3.960                 | 0.72                                     | 0.72                                  | 41     | 4.619                 | 4.670                 | 5.18                                     | 4.62                                  |
| 2      | 3.709                 | 4.082                 | 3.37                                     | 3.20                                  | 42     | 4.619                 | 4.674                 | 5.18                                     | 4.63                                  |
| 3      | 3.876                 | 4.186                 | 3.23                                     | 2.89                                  | 43     | 4.620                 | 4.681                 | 5.60                                     | 5.19                                  |
| 4      | 4.027                 | 4.271                 | 3.37                                     | 2.88                                  | 44     | 4.624                 | 4.688                 | 5.18                                     | 4.65                                  |
| 5      | 4.176                 | 4.337                 | 3.23                                     | 2.58                                  | 45     | 4.629                 | 4.696                 | 5.31                                     | 4.82                                  |
| 6      | 4.236                 | 4.380                 | 3.23                                     | 2.52                                  | 46     | 4.636                 | 4.704                 | 5.17                                     | 4.63                                  |
| 7      | 4.259                 | 4.411                 | 3.62                                     | 2.96                                  | 47     | 4.645                 | 4.710                 | 5.31                                     | 4.81                                  |
| 8      | 4.326                 | 4.439                 | 3.22                                     | 2.42                                  | 48     | 4.657                 | 4.716                 | 5.17                                     | 4.63                                  |
| 9      | 4.377                 | 4.459                 | 3.35                                     | 2.52                                  | 49     | 4.666                 | 4.721                 | 5.17                                     | 4.63                                  |
| 10     | 4.412                 | 4.472                 | 3.21                                     | 2.32                                  | 50     | 4.669                 | 4.725                 | 5.30                                     | 4.79                                  |
| 11     | 4.428                 | 4.481                 | 3.34                                     | 2.47                                  | 51     | 4.672                 | 4.730                 | 5.16                                     | 4.61                                  |
| 12     | 4.423                 | 4.490                 | 3.21                                     | 2.31                                  | 52     | 4.676                 | 4.735                 | 5.30                                     | 4.78                                  |
| 13     | 4.423                 | 4.501                 | 3.21                                     | 2.30                                  | 53     | 4.680                 | 4.740                 | 5.16                                     | 4.61                                  |
| 14     | 4.440                 | 4.515                 | 3.33                                     | 2.44                                  | 54     | 4.685                 | 4.746                 | 5.16                                     | 4.61                                  |
| 15     | 4.455                 | 4.527                 | 3.19                                     | 2.26                                  | 55     | 4.690                 | 4.752                 | 5.57                                     | 5.14                                  |
| 16     | 4.468                 | 4.539                 | 3.32                                     | 2.40                                  | 56     | 4.695                 | 4.759                 | 5.15                                     | 4.60                                  |
| 17     | 4.479                 | 4.551                 | 3.18                                     | 2.22                                  | 57     | 4.701                 | 4.766                 | 5.29                                     | 4.77                                  |
| 18     | 4.490                 | 4.564                 | 3.17                                     | 2.21                                  | 58     | 4.708                 | 4.773                 | 5.15                                     | 4.59                                  |
| 19     | 4.501                 | 4.579                 | 3.57                                     | 2.69                                  | 59     | 4.715                 | 4.780                 | 5.30                                     | 4.77                                  |
| 20     | 4.512                 | 4.593                 | 3.16                                     | 2.17                                  | 60     | 4.723                 | 4.787                 | 5.17                                     | 4.61                                  |
| 21     | 4.524                 | 4.606                 | 3.29                                     | 2.31                                  | 61     | 4.730                 | 4.794                 | 5.17                                     | 4.62                                  |
| 22     | 4.539                 | 4.617                 | 3.14                                     | 2.13                                  | 62     | 4.737                 | 4.800                 | 5.31                                     | 4.79                                  |
| 23     | 4.556                 | 4.626                 | 4.09                                     | 3.21                                  | 63     | 4.743                 | 4.805                 | 5.17                                     | 4.60                                  |
| 24     | 4.577                 | 4.631                 | 4.23                                     | 3.33                                  | 64     | 4.749                 | 4.811                 | 5.31                                     | 4.77                                  |
| 25     | 4.589                 | 4.633                 | 4.91                                     | 4.08                                  | 65     | 4.755                 | 4.816                 | 5.17                                     | 4.60                                  |
| 26     | 4.589                 | 4.634                 | 5.03                                     | 4.24                                  | 66     | 4.760                 | 4.821                 | 5.17                                     | 4.60                                  |
| 27     | 4.589                 | 4.635                 | 4.88                                     | 4.05                                  | 67     | 4.766                 | 4.825                 | 5.59                                     | 5.14                                  |
| 28     | 4.588                 | 4.637                 | 5.01                                     | 4.21                                  | 68     | 4.770                 | 4.830                 | 5.18                                     | 4.60                                  |
| 29     | 4.589                 | 4.639                 | 4.85                                     | 4.11                                  | 69     | 4.775                 | 4.833                 | 5.31                                     | 4.78                                  |
| 30     | 4.589                 | 4.644                 | 4.84                                     | 4.14                                  | 70     | 4.779                 | 4.836                 | 5.18                                     | 4.60                                  |
| 31     | 4.591                 | 4.650                 | 5.10                                     | 4.57                                  | 71     | 4.784                 | 4.839                 | 5.31                                     | 4.78                                  |
| 32     | 4.594                 | 4.656                 | 4.81                                     | 4.20                                  | 72     | 4.787                 | 4.842                 | 5.18                                     | 4.60                                  |
| 33     | 4.599                 | 4.662                 | 4.93                                     | 4.35                                  | 73     | 4.790                 | 4.846                 | 5.18                                     | 4.60                                  |
| 34     | 4.605                 | 4.666                 | 4.77                                     | 4.15                                  | 74     | 4.792                 | 4.849                 | 5.32                                     | 4.78                                  |
| 35     | 4.614                 | 4.668                 | 5.05                                     | 4.48                                  | 75     | 4.794                 | 4.853                 | 5.19                                     | 4.60                                  |
| 36     | 4.625                 | 4.669                 | 4.99                                     | 4.39                                  | 76     | 4.797                 | 4.858                 | 5.32                                     | 4.78                                  |
| 37     | 4.629                 | 4.668                 | 5.14                                     | 4.55                                  | 77     | 4.801                 | 4.864                 | 5.19                                     | 4.61                                  |
| 38     | 4.626                 | 4.666                 | 5.30                                     | 4.75                                  | 78     | 4.805                 | 4.870                 | 5.19                                     | 4.61                                  |
| 39     | 4.622                 | 4.666                 | 5.18                                     | 4.59                                  | 79     | 4.810                 | 4.877                 | 5.47                                     | 4.97                                  |
| 40     | 4.620                 | 4.667                 | 5.32                                     | 4.77                                  |        |                       |                       |  |                                       |

- (1) Assumes the Pricing Prepayment Speed  
(2) Calculated as (a) interest collections on the collateral (net of the trust administrations and servicing fees), less total interest on the Offered Certificates divided by (b) collateral balance as of the beginning period.  
(3) Assumes 1mLIBOR stays at 3.540% and 6mLIBOR stays at 3.960%.

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## BREAKEVEN LOSSES

| Class           | M-1                 | M-2              | M-3                 | M-4               | M-5           | M-6             | M-7             |
|-----------------|---------------------|------------------|---------------------|-------------------|---------------|-----------------|-----------------|
| Rating (M/S/D)  | Aa1/AA+/AA (high)   | Aa1/AA/AA (high) | Aa2/AA-/AA          | Aa3/A+/AA (low)   | A1/A/A (high) | A2/A-/A         | A3/BBB+/A (low) |
| Loss Severity   | 40%                 | 40%              | 40%                 | 40%               | 40%           | 40%             | 40%             |
| Default         | 41.25 CDR           | 34.18 CDR        | 29.26 CDR           | 24.92 CDR         | 21.19 CDR     | 17.86 CDR       | 14.88 CDR       |
| Collateral Loss | 27.59%              | 24.98%           | 22.84%              | 20.69%            | 18.60%        | 16.52%          | 14.46%          |
| Loss Severity   | 50%                 | 50%              | 50%                 | 50%               | 50%           | 50%             | 50%             |
| Default         | 29.34 CDR           | 24.92 CDR        | 21.71 CDR           | 18.78 CDR         | 16.18 CDR     | 13.8 CDR        | 11.61 CDR       |
| Collateral Loss | 28.60%              | 25.86%           | 23.63%              | 21.40%            | 19.23%        | 17.07%          | 14.92%          |
| Loss Severity   | 60%                 | 60%              | 60%                 | 60%               | 60%           | 60%             | 60%             |
| Default         | 22.78 CDR           | 19.62 CDR        | 17.27 CDR           | 15.07 CDR         | 13.08 CDR     | 11.24 CDR       | 9.52 CDR        |
| Collateral Loss | 29.28%              | 26.47%           | 24.19%              | 21.89%            | 19.66%        | 17.45%          | 15.25%          |
| Class           | M-8                 | M-9              | M-10                | B-1               | B-2           | B-3             | B-4             |
| Rating (M/S/D)  | Baa1/BBB/BBB (high) | Baa2/BBB/BBB     | Baa3/BBB-/BBB (low) | Ba1/BB+/BB (high) | Ba2/BB/BB     | NR/BB-/BB (low) | NR/B+/B (high)  |
| Loss Severity   | 40%                 | 40%              | 40%                 | 40%               | 40%           | 40%             | 40%             |
| Default         | 12.89 CDR           | 12.23 CDR        | 10.96 CDR           | 9.75 CDR          | 8.71 CDR      | 7.82 CDR        | 6.68 CDR        |
| Collateral Loss | 12.96%              | 12.44%           | 11.40%              | 10.37%            | 9.44%         | 8.62%           | 7.52%           |
| Loss Severity   | 50%                 | 50%              | 50%                 | 50%               | 50%           | 50%             | 50%             |
| Default         | 10.12 CDR           | 9.62 CDR         | 8.66 CDR            | 7.73 CDR          | 6.93 CDR      | 6.24 CDR        | 5.36 CDR        |
| Collateral Loss | 13.36%              | 12.82%           | 11.74%              | 10.67%            | 9.71%         | 8.86%           | 7.75%           |
| Loss Severity   | 60%                 | 60%              | 60%                 | 60%               | 60%           | 60%             | 60%             |
| Default         | 8.33 CDR            | 7.93 CDR         | 7.15 CDR            | 6.4 CDR           | 5.75 CDR      | 5.19 CDR        | 4.48 CDR        |
| Collateral Loss | 13.64%              | 13.08%           | 11.97%              | 10.87%            | 9.89%         | 9.03%           | 7.91%           |

### Assumptions

12 Month Delay  
 Delinquency Trigger Failing  
 Run to maturity  
 Defaults are in addition to prepayments  
 Run at pricing speed  
 "Break" is CDR which results in approximate first dollar of principal loss

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## Initial Mortgage Loans As of the Statistical Cut-off Date

|  |               | <u>Minimum</u> | <u>Maximum</u> |
|--|---------------|----------------|----------------|
| Scheduled Principal Balance            | \$732,638,194 | \$26,265       | \$990,000      |
| Average Scheduled Principal Balance    | \$151,591     |                |                |
| Number of Mortgage Loans               | 4,833         |                |                |
| Weighted Average Gross Coupon          | 7.885%        | 5.874%         | 10.125%        |
| Weighted Average FICO Score            | 652           | 562            | 816            |
| Weighted Average Original LTV          | 99.91%        | 75.00%         | 103.00%        |
| Weighted Average Original Term         | 359 months    | 180 months     | 360 months     |
| Weighted Average Stated Remaining Term | 358 months    | 177 months     | 360 months     |
| Weighted Average Seasoning             | 2 months      | 0 months       | 14 months      |
| Weighted Average Gross Margin          | 6.503%        | 5.000%         | 8.250%         |
| Weighted Average Minimum Interest Rate | 7.821%        | 5.874%         | 10.125%        |
| Weighted Average Maximum Interest Rate | 13.822%       | 11.874%        | 21.500%        |
| Weighted Average Initial Rate Cap      | 2.995%        | 2.000%         | 3.000%         |
| Weighted Average Subsequent Rate Cap   | 1.000%        | 1.000%         | 1.000%         |
| Weighted Average Months to Roll        | 25 months     | 7 months       | 59 months      |
| Maturity Date                          |               | May 1 2020     | Aug 1 2035     |
| Maximum Zip Code Concentration         | 0.23%         | 91362          |                |
| ARM                                    | 85.74%        |                |                |
| Fixed Rate                             | 14.26%        |                |                |
| 1/29 6 Mo LIBOR ARM                    | 0.39%         |                |                |
| 2/28 6 Mo LIBOR ARM                    | 40.43%        |                |                |
| 3/27 6 Mo LIBOR ARM                    | 10.30%        |                |                |
| 5/25 6 Mo LIBOR ARM                    | 0.42%         |                |                |
| 5YR IO 2/28 6 Mo LIBOR ARM             | 28.34%        |                |                |
| 5YR IO 3/27 6 Mo LIBOR ARM             | 5.32%         |                |                |
| 5YR IO 5/25 6 Mo LIBOR ARM             | 0.53%         |                |                |
| BALLOON 15/30                          | 0.04%         |                |                |
| Balloon 5YR IO                         | 0.01%         |                |                |
| Fixed Rate                             | 12.78%        |                |                |
| Fixed Rate 5Yr IO                      | 1.43%         |                |                |
| Interest Only                          | 35.64%        |                |                |
| Not Interest Only                      | 64.36%        |                |                |
| Prepay Penalty: 0 months               | 25.61%        |                |                |
| Prepay Penalty: 12 months              | 5.12%         |                |                |
| Prepay Penalty: 24 months              | 43.40%        |                |                |
| Prepay Penalty: 36 months              | 25.87%        |                |                |

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|                             |         |
|-----------------------------|---------|
| First Lien                  | 100.00% |
| Blended Access              | 0.55%   |
| Full Documentation          | 57.04%  |
| Limited Income Verification | 0.22%   |
| No Income Verification      | 27.75%  |
| Stated Plus Documentation   | 14.43%  |
| Cash Out Refinance          | 16.63%  |
| Purchase                    | 81.94%  |
| Rate/Term Refinance         | 1.43%   |
| 2 Units                     | 3.42%   |
| 3 Units                     | 0.03%   |
| 4 Units                     | 0.06%   |
| Condominium                 | 6.47%   |
| PUD                         | 13.79%  |
| Single Family               | 76.23%  |
| Primary                     | 99.17%  |
| Second Home                 | 0.83%   |
| Top 5 States:               |         |
| California                  | 12.13%  |
| Ohio                        | 9.67%   |
| Illinois                    | 7.07%   |
| Florida                     | 6.79%   |
| Michigan                    | 5.67%   |

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| Current Principal Balance | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|---------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 0.01 - 50,000.00          | 198          | 8,592,879.79              | 1.17%                | 8.442                         | 353                                    | 99.98                         | 635                   |
| 50,000.01 - 100,000.00    | 1,685        | 130,415,126.09            | 17.80%               | 8.187                         | 357                                    | 99.99                         | 634                   |
| 100,000.01 - 150,000.00   | 1,296        | 161,763,316.62            | 22.08%               | 7.952                         | 358                                    | 99.97                         | 641                   |
| 150,000.01 - 200,000.00   | 725          | 125,191,037.60            | 17.09%               | 7.901                         | 358                                    | 100.00                        | 648                   |
| 200,000.01 - 250,000.00   | 326          | 72,745,088.91             | 9.93%                | 7.789                         | 358                                    | 100.05                        | 656                   |
| 250,000.01 - 300,000.00   | 203          | 55,414,518.71             | 7.56%                | 7.734                         | 358                                    | 99.80                         | 666                   |
| 300,000.01 - 350,000.00   | 117          | 37,876,197.78             | 5.17%                | 7.730                         | 358                                    | 99.93                         | 665                   |
| 350,000.01 - 400,000.00   | 70           | 26,152,225.66             | 3.57%                | 7.613                         | 356                                    | 100.41                        | 677                   |
| 400,000.01 - 450,000.00   | 72           | 30,720,681.05             | 4.19%                | 7.720                         | 356                                    | 99.89                         | 660                   |
| 450,000.01 - 500,000.00   | 33           | 15,866,659.64             | 2.17%                | 7.649                         | 358                                    | 99.99                         | 680                   |
| 500,000.01 - 550,000.00   | 34           | 18,028,159.18             | 2.46%                | 7.784                         | 358                                    | 99.52                         | 676                   |
| 550,000.01 - 600,000.00   | 24           | 13,963,978.82             | 1.91%                | 7.729                         | 359                                    | 100.12                        | 681                   |
| 600,000.01 - 650,000.00   | 19           | 11,933,529.13             | 1.63%                | 7.626                         | 358                                    | 98.78                         | 673                   |
| 650,000.01 - 700,000.00   | 9            | 6,072,995.36              | 0.83%                | 7.191                         | 358                                    | 96.71                         | 701                   |
| 700,000.01 - 750,000.00   | 8            | 5,889,000.00              | 0.80%                | 7.440                         | 359                                    | 99.59                         | 679                   |
| 750,000.01 - 800,000.00   | 4            | 3,095,000.00              | 0.42%                | 7.557                         | 358                                    | 94.96                         | 667                   |
| 800,000.01 - 850,000.00   | 2            | 1,639,000.00              | 0.22%                | 7.314                         | 359                                    | 100.00                        | 699                   |
| 850,000.01 - 900,000.00   | 5            | 4,443,800.00              | 0.61%                | 7.176                         | 359                                    | 100.00                        | 702                   |
| 900,000.01 - 950,000.00   | 2            | 1,845,000.00              | 0.25%                | 7.312                         | 358                                    | 100.00                        | 718                   |
| 950,000.01 - 1,000,000.00 | 1            | 990,000.00                | 0.14%                | 7.999                         | 359                                    | 100.00                        | 721                   |
| <b>Total</b>              | <b>4,833</b> | <b>732,638,194.34</b>     | <b>100.00%</b>       | <b>7.885</b>                  | <b>358</b>                             | <b>99.91</b>                  | <b>652</b>            |

| Current Gross Rate | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 5.500 - 5.999      | 5            | 1,408,946.00              | 0.19%                | 5.944                         | 358                                    | 88.93                         | 673                   |
| 6.000 - 6.499      | 23           | 5,460,415.97              | 0.75%                | 6.295                         | 359                                    | 96.08                         | 670                   |
| 6.500 - 6.999      | 256          | 54,600,071.47             | 7.45%                | 6.826                         | 358                                    | 100.01                        | 696                   |
| 7.000 - 7.499      | 661          | 130,182,103.67            | 17.77%               | 7.231                         | 358                                    | 100.03                        | 684                   |
| 7.500 - 7.999      | 1,401        | 230,663,991.53            | 31.48%               | 7.723                         | 358                                    | 99.94                         | 662                   |
| 8.000 - 8.499      | 1,189        | 157,149,649.25            | 21.45%               | 8.207                         | 357                                    | 99.94                         | 633                   |
| 8.500 - 8.999      | 979          | 116,407,339.80            | 15.89%               | 8.666                         | 357                                    | 99.90                         | 617                   |
| 9.000 - 9.499      | 245          | 28,964,279.90             | 3.95%                | 9.143                         | 358                                    | 99.97                         | 608                   |
| 9.500 - 9.999      | 70           | 7,132,496.75              | 0.97%                | 9.607                         | 358                                    | 99.96                         | 599                   |
| 10.000 - 10.499    | 4            | 668,900.00                | 0.09%                | 10.118                        | 359                                    | 100.00                        | 614                   |
| <b>Total</b>       | <b>4,833</b> | <b>732,638,194.34</b>     | <b>100.00%</b>       | <b>7.885</b>                  | <b>358</b>                             | <b>99.91</b>                  | <b>652</b>            |



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| FICO         | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 550-574      | 1            | 44,771.22                 | 0.01%                | 9.375                         | 353                                    | 90.00                         | 562                   |
| 575-599      | 899          | 107,882,993.55            | 14.73%               | 8.475                         | 358                                    | 99.93                         | 589                   |
| 600-624      | 1,007        | 124,740,606.45            | 17.03%               | 8.347                         | 357                                    | 99.74                         | 612                   |
| 625-649      | 970          | 143,135,248.56            | 19.54%               | 7.924                         | 357                                    | 99.81                         | 638                   |
| 650-674      | 847          | 145,631,263.08            | 19.88%               | 7.631                         | 358                                    | 99.87                         | 661                   |
| 675-699      | 497          | 90,100,345.36             | 12.30%               | 7.505                         | 358                                    | 100.12                        | 686                   |
| 700+         | 612          | 121,102,966.12            | 16.53%               | 7.424                         | 358                                    | 100.06                        | 733                   |
| <b>Total</b> | <b>4,833</b> | <b>732,638,194.34</b>     | <b>100.00%</b>       | <b>7.885</b>                  | <b>358</b>                             | <b>99.91</b>                  | <b>652</b>            |

| Original LTV | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 75.00- 79.99 | 1            | 675,000.00                | 0.09%                | 6.625                         | 358                                    | 75.00                         | 654                   |
| 80.00        | 4            | 2,191,200.00              | 0.30%                | 6.412                         | 358                                    | 80.00                         | 630                   |
| 90.00- 94.99 | 4            | 890,518.01                | 0.12%                | 8.203                         | 358                                    | 90.60                         | 594                   |
| 95.00- 99.99 | 307          | 52,068,019.93             | 7.11%                | 7.921                         | 357                                    | 98.86                         | 653                   |
| 100.00       | 4,407        | 656,335,786.51            | 89.59%               | 7.907                         | 358                                    | 100.00                        | 652                   |
| 100.01+      | 110          | 20,477,669.89             | 2.80%                | 7.275                         | 358                                    | 102.94                        | 682                   |
| <b>Total</b> | <b>4,833</b> | <b>732,638,194.34</b>     | <b>100.00%</b>       | <b>7.885</b>                  | <b>358</b>                             | <b>99.91</b>                  | <b>652</b>            |

| Original Term (months) | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 180                    | 34           | 3,504,098.83              | 0.48%                | 8.090                         | 179                                    | 100.00                        | 646                   |
| 240                    | 1            | 171,000.00                | 0.02%                | 8.000                         | 239                                    | 97.72                         | 615                   |
| 360                    | 4,798        | 728,963,095.51            | 99.50%               | 7.884                         | 358                                    | 99.91                         | 652                   |
| <b>Total</b>           | <b>4,833</b> | <b>732,638,194.34</b>     | <b>100.00%</b>       | <b>7.885</b>                  | <b>358</b>                             | <b>99.91</b>                  | <b>652</b>            |

| Stated Remaining Term (months) | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 121-180                        | 34           | 3,504,098.83              | 0.48%                | 8.090                         | 179                                    | 100.00                        | 646                   |
| 181-240                        | 1            | 171,000.00                | 0.02%                | 8.000                         | 239                                    | 97.72                         | 615                   |
| 301-360                        | 4,798        | 728,963,095.51            | 99.50%               | 7.884                         | 358                                    | 99.91                         | 652                   |
| <b>Total</b>                   | <b>4,833</b> | <b>732,638,194.34</b>     | <b>100.00%</b>       | <b>7.885</b>                  | <b>358</b>                             | <b>99.91</b>                  | <b>652</b>            |

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| Debt Ratio   | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 0.01 -20.00  | 93           | 11,760,166.41             | 1.61%                | 7.964                         | 354                                    | 98.67                         | 643                   |
| 20.01 -25.00 | 154          | 16,223,738.79             | 2.21%                | 8.043                         | 357                                    | 99.90                         | 649                   |
| 25.01 -30.00 | 350          | 40,483,489.88             | 5.53%                | 8.079                         | 357                                    | 99.92                         | 641                   |
| 30.01 -35.00 | 526          | 68,718,311.49             | 9.38%                | 7.972                         | 357                                    | 100.01                        | 649                   |
| 35.01 -40.00 | 835          | 118,747,460.17            | 16.21%               | 7.921                         | 358                                    | 99.87                         | 650                   |
| 40.01 -45.00 | 1,287        | 203,989,747.96            | 27.84%               | 7.936                         | 357                                    | 99.97                         | 648                   |
| 45.01 -50.00 | 977          | 185,057,056.65            | 25.26%               | 7.754                         | 358                                    | 99.99                         | 666                   |
| 50.01 -55.00 | 608          | 87,073,654.82             | 11.88%               | 7.798                         | 358                                    | 99.70                         | 648                   |
| 55.01 -60.00 | 1            | 319,740.87                | 0.04%                | 7.125                         | 357                                    | 100.00                        | 644                   |
| 60.01+       | 2            | 264,827.30                | 0.04%                | 8.021                         | 359                                    | 100.00                        | 627                   |
| <b>Total</b> | <b>4,833</b> | <b>732,638,194.34</b>     | <b>100.00%</b>       | <b>7.885</b>                  | <b>358</b>                             | <b>99.91</b>                  | <b>652</b>            |

| FRM/ARM      | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| ARM          | 3,887        | 628,192,330.86            | 85.74%               | 7.821                         | 358                                    | 99.89                         | 654                   |
| Fixed Rate   | 946          | 104,445,863.48            | 14.26%               | 8.272                         | 352                                    | 99.98                         | 643                   |
| <b>Total</b> | <b>4,833</b> | <b>732,638,194.34</b>     | <b>100.00%</b>       | <b>7.885</b>                  | <b>358</b>                             | <b>99.91</b>                  | <b>652</b>            |

| Product                    | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|----------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 1/29 6 Mo LIBOR ARM        | 12           | 2,893,749.50              | 0.39%                | 7.814                         | 358                                    | 99.52                         | 670                   |
| 2/28 6 Mo LIBOR ARM        | 2,187        | 296,211,003.06            | 40.43%               | 7.879                         | 358                                    | 100.06                        | 648                   |
| 3/27 6 Mo LIBOR ARM        | 510          | 75,431,500.71             | 10.30%               | 7.806                         | 358                                    | 99.99                         | 654                   |
| 5/25 6 Mo LIBOR ARM        | 22           | 3,111,826.28              | 0.42%                | 7.906                         | 359                                    | 99.84                         | 668                   |
| 5YR IO 2/28 6 Mo LIBOR ARM | 925          | 207,654,314.66            | 28.34%               | 7.751                         | 358                                    | 99.64                         | 661                   |
| 5YR IO 3/27 6 Mo LIBOR ARM | 211          | 38,981,336.65             | 5.32%                | 7.780                         | 359                                    | 99.84                         | 661                   |
| 5YR IO 5/25 6 Mo LIBOR ARM | 20           | 3,908,600.00              | 0.53%                | 7.696                         | 359                                    | 99.96                         | 670                   |
| BALLOON 15/30              | 3            | 300,570.15                | 0.04%                | 8.392                         | 178                                    | 99.98                         | 656                   |
| Balloon 5YR IO             | 1            | 87,500.00                 | 0.01%                | 8.000                         | 178                                    | 100.00                        | 651                   |
| Fixed Rate                 | 878          | 93,604,685.28             | 12.78%               | 8.246                         | 353                                    | 100.00                        | 643                   |
| Fixed Rate 5Yr IO          | 64           | 10,453,108.05             | 1.43%                | 8.504                         | 351                                    | 99.87                         | 641                   |
| <b>Total</b>               | <b>4,833</b> | <b>732,638,194.34</b>     | <b>100.00%</b>       | <b>7.885</b>                  | <b>358</b>                             | <b>99.91</b>                  | <b>652</b>            |

| Interest Only     | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|-------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| Interest Only     | 1,221        | 261,084,859.36            | 35.64%               | 7.785                         | 358                                    | 99.68                         | 660                   |
| Not Interest Only | 3,612        | 471,553,334.98            | 64.36%               | 7.940                         | 357                                    | 100.03                        | 648                   |
| <b>Total</b>      | <b>4,833</b> | <b>732,638,194.34</b>     | <b>100.00%</b>       | <b>7.885</b>                  | <b>358</b>                             | <b>99.91</b>                  | <b>652</b>            |

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| Prepayment Penalty Original Term (months) | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|---|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| Prepay Penalty: 0 months                  | 1,117        | 187,632,863.34            | 25.61%               | 7.940                         | 358                                    | 99.81                         | 660                   |
| Prepay Penalty: 12 months                 | 161          | 37,514,989.69             | 5.12%                | 7.981                         | 358                                    | 99.89                         | 664                   |
| Prepay Penalty: 24 months                 | 2,112        | 317,962,275.22            | 43.40%               | 7.858                         | 358                                    | 99.93                         | 651                   |
| Prepay Penalty: 36 months                 | 1,443        | 189,528,066.09            | 25.87%               | 7.857                         | 356                                    | 99.96                         | 645                   |
| <b>Total</b>                              | <b>4,833</b> | <b>732,638,194.34</b>     | <b>100.00%</b>       | <b>7.885</b>                  | <b>358</b>                             | <b>99.91</b>                  | <b>652</b>            |

| Lien         | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| First Lien   | 4,833        | 732,638,194.34            | 100.00%              | 7.885                         | 358                                    | 99.91                         | 652                   |
| <b>Total</b> | <b>4,833</b> | <b>732,638,194.34</b>     | <b>100.00%</b>       | <b>7.885</b>                  | <b>358</b>                             | <b>99.91</b>                  | <b>652</b>            |

| Documentation Type          | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|-----------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| Blended Access              | 24           | 4,054,642.71              | 0.55%                | 7.750                         | 358                                    | 100.00                        | 667                   |
| Full Documentation          | 3,315        | 417,930,687.78            | 57.04%               | 7.994                         | 357                                    | 99.92                         | 634                   |
| Limited Income Verification | 9            | 1,596,628.03              | 0.22%                | 7.548                         | 358                                    | 100.00                        | 687                   |
| No Income Verification      | 1,130        | 203,341,919.37            | 27.75%               | 7.776                         | 357                                    | 99.86                         | 677                   |
| Stated Plus Documentation   | 355          | 105,714,316.45            | 14.43%               | 7.674                         | 358                                    | 99.94                         | 679                   |
| <b>Total</b>                | <b>4,833</b> | <b>732,638,194.34</b>     | <b>100.00%</b>       | <b>7.885</b>                  | <b>358</b>                             | <b>99.91</b>                  | <b>652</b>            |

| Loan Purpose        | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|---------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| Cash Out Refinance  | 696          | 121,813,666.54            | 16.63%               | 7.967                         | 357                                    | 99.50                         | 653                   |
| Purchase            | 4,067        | 600,319,310.38            | 81.94%               | 7.866                         | 358                                    | 100.00                        | 652                   |
| Rate/Term Refinance | 70           | 10,505,217.42             | 1.43%                | 8.005                         | 354                                    | 99.16                         | 652                   |
| <b>Total</b>        | <b>4,833</b> | <b>732,638,194.34</b>     | <b>100.00%</b>       | <b>7.885</b>                  | <b>358</b>                             | <b>99.91</b>                  | <b>652</b>            |

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| <b>Property Type</b> | <b># of Loans</b> | <b>Current Principal Balance</b> | <b>Pct by Curr Prin Bal</b> | <b>Weighted Average Gross Coupon</b> | <b>Weighted Average Stated Remaining Term</b> | <b>Weighted Average Original LTV</b> | <b>Weighted Average FICO</b> |
|----------------------|-------------------|----------------------------------|-----------------------------|--------------------------------------|---|--------------------------------------|------------------------------|
| 2 Units              | 118               | 25,028,694.77                    | 3.42%                       | 7.700                                | 359   | 100.03                               | 670                          |
| 3 Units              | 1                 | 215,000.00                       | 0.03%                       | 7.500                                | 359   | 100.00                               | 682                          |
| 4 Units              | 1                 | 444,999.81                       | 0.06%                       | 7.874                                | 358   | 100.00                               | 749                          |
| Condominium          | 284               | 47,404,646.51                    | 6.47%                       | 7.911                                | 357   | 99.97                                | 659                          |
| PUD                  | 474               | 101,023,336.67                   | 13.79%                      | 7.753                                | 358   | 100.04                               | 659                          |
| Single Family        | 3,955             | 558,521,516.58                   | 76.23%                      | 7.915                                | 358   | 99.87                                | 650                          |
| <b>Total</b>         | <b>4,833</b>      | <b>732,638,194.34</b>            | <b>100.00%</b>              | <b>7.885</b>                         | <b>358</b>                                    | <b>99.91</b>                         | <b>652</b>                   |

| <b>Occupancy Status</b> | <b># of Loans</b> | <b>Current Principal Balance</b> | <b>Pct by Curr Prin Bal</b> | <b>Weighted Average Gross Coupon</b> | <b>Weighted Average Stated Remaining Term</b> | <b>Weighted Average Original LTV</b> | <b>Weighted Average FICO</b> |
|-------------------------|-------------------|----------------------------------|-----------------------------|--------------------------------------|---|--------------------------------------|------------------------------|
| Primary                 | 4,801             | 726,592,432.10                   | 99.17%                      | 7.887                                | 358   | 99.91                                | 652                          |
| Second Home             | 32                | 6,045,762.24                     | 0.83%                       | 7.625                                | 359   | 98.91                                | 722                          |
| <b>Total</b>            | <b>4,833</b>      | <b>732,638,194.34</b>            | <b>100.00%</b>              | <b>7.885</b>                         | <b>358</b>                                    | <b>99.91</b>                         | <b>652</b>                   |

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| State                | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|----------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| Alabama              | 104          | 11,562,606.32             | 1.58%                | 8.287                         | 357                                    | 100.02                        | 625                   |
| Arizona              | 38           | 7,286,890.90              | 0.99%                | 7.806                         | 358                                    | 99.60                         | 652                   |
| Arkansas             | 49           | 5,227,250.87              | 0.71%                | 8.136                         | 358                                    | 100.00                        | 627                   |
| California           | 217          | 88,892,304.08             | 12.13%               | 7.497                         | 358                                    | 99.61                         | 680                   |
| Colorado             | 41           | 8,073,578.69              | 1.10%                | 7.826                         | 358                                    | 99.87                         | 640                   |
| Connecticut          | 19           | 4,485,228.61              | 0.61%                | 7.905                         | 358                                    | 99.58                         | 649                   |
| Delaware             | 5            | 1,135,748.92              | 0.16%                | 8.346                         | 358                                    | 100.38                        | 636                   |
| District of Columbia | 2            | 454,702.19                | 0.06%                | 8.128                         | 358                                    | 100.00                        | 671                   |
| Florida              | 260          | 49,758,132.35             | 6.79%                | 7.969                         | 358                                    | 99.99                         | 665                   |
| Georgia              | 203          | 28,521,306.74             | 3.89%                | 7.960                         | 355                                    | 99.98                         | 639                   |
| Idaho                | 12           | 1,683,496.20              | 0.23%                | 7.937                         | 358                                    | 100.00                        | 671                   |
| Illinois             | 314          | 51,811,535.64             | 7.07%                | 7.966                         | 358                                    | 99.94                         | 660                   |
| Indiana              | 378          | 37,244,131.16             | 5.08%                | 8.038                         | 355                                    | 99.96                         | 638                   |
| Iowa                 | 63           | 5,872,535.66              | 0.80%                | 8.264                         | 359                                    | 99.92                         | 628                   |
| Kansas               | 22           | 2,025,768.57              | 0.28%                | 8.476                         | 358                                    | 99.95                         | 632                   |
| Kentucky             | 117          | 12,807,306.60             | 1.75%                | 7.926                         | 358                                    | 100.12                        | 641                   |
| Louisiana            | 25           | 2,887,644.59              | 0.39%                | 8.109                         | 359                                    | 99.99                         | 635                   |
| Maine                | 10           | 1,290,410.30              | 0.18%                | 8.048                         | 359                                    | 99.99                         | 644                   |
| Maryland             | 76           | 17,114,650.48             | 2.34%                | 7.686                         | 358                                    | 100.11                        | 657                   |
| Massachusetts        | 42           | 11,852,246.12             | 1.62%                | 8.041                         | 359                                    | 99.89                         | 667                   |
| Michigan             | 297          | 41,559,892.16             | 5.67%                | 7.787                         | 358                                    | 99.93                         | 647                   |
| Minnesota            | 138          | 23,900,545.07             | 3.26%                | 7.622                         | 358                                    | 99.94                         | 660                   |
| Mississippi          | 4            | 411,795.00                | 0.06%                | 8.034                         | 359                                    | 100.00                        | 648                   |
| Missouri             | 132          | 15,785,203.29             | 2.15%                | 8.173                         | 358                                    | 99.95                         | 631                   |
| Montana              | 1            | 202,900.00                | 0.03%                | 7.250                         | 359                                    | 100.00                        | 670                   |
| Nebraska             | 17           | 1,883,841.19              | 0.26%                | 7.989                         | 358                                    | 100.00                        | 648                   |
| Nevada               | 25           | 6,392,360.09              | 0.87%                | 7.423                         | 359                                    | 100.07                        | 669                   |
| New Hampshire        | 5            | 969,294.48                | 0.13%                | 8.123                         | 359                                    | 99.90                         | 656                   |
| New Jersey           | 76           | 20,024,643.51             | 2.73%                | 7.697                         | 357                                    | 99.37                         | 668                   |
| New Mexico           | 14           | 1,918,775.35              | 0.26%                | 8.223                         | 358                                    | 100.00                        | 641                   |
| New York             | 156          | 24,794,418.24             | 3.38%                | 8.029                         | 359                                    | 100.02                        | 654                   |
| North Carolina       | 214          | 27,352,457.43             | 3.73%                | 7.978                         | 358                                    | 99.92                         | 649                   |
| North Dakota         | 4            | 489,933.84                | 0.07%                | 7.629                         | 358                                    | 99.20                         | 656                   |
| Ohio                 | 603          | 70,834,661.25             | 9.67%                | 7.960                         | 357                                    | 99.94                         | 639                   |
| Oklahoma             | 66           | 6,592,361.25              | 0.90%                | 8.210                         | 359                                    | 100.03                        | 628                   |
| Oregon               | 33           | 6,854,907.01              | 0.94%                | 7.551                         | 358                                    | 100.18                        | 666                   |
| Pennsylvania         | 194          | 20,976,386.81             | 2.86%                | 8.048                         | 358                                    | 100.01                        | 649                   |
| Rhode Island         | 9            | 1,811,564.43              | 0.25%                | 8.209                         | 358                                    | 99.99                         | 656                   |
| South Carolina       | 107          | 11,993,303.97             | 1.64%                | 7.951                         | 357                                    | 99.99                         | 647                   |
| South Dakota         | 3            | 167,953.59                | 0.02%                | 8.040                         | 359                                    | 100.00                        | 627                   |
| Tennessee            | 170          | 17,412,625.17             | 2.38%                | 8.069                         | 355                                    | 99.99                         | 635                   |
| Texas                | 316          | 35,574,444.20             | 4.86%                | 8.055                         | 356                                    | 99.86                         | 643                   |
| Utah                 | 62           | 9,520,158.98              | 1.30%                | 7.742                         | 358                                    | 99.84                         | 647                   |
| Vermont              | 1            | 154,000.00                | 0.02%                | 8.250                         | 359                                    | 100.00                        | 662                   |
| Virginia             | 54           | 15,033,247.80             | 2.05%                | 7.733                         | 358                                    | 100.35                        | 655                   |
| Washington           | 40           | 7,392,789.84              | 1.01%                | 7.645                         | 357                                    | 100.08                        | 649                   |
| West Virginia        | 6            | 745,790.73                | 0.10%                | 8.095                         | 359                                    | 99.06                         | 643                   |
| Wisconsin            | 88           | 11,810,964.67             | 1.61%                | 7.951                         | 358                                    | 99.92                         | 656                   |
| Wyoming              | 1            | 89,500.00                 | 0.01%                | 7.999                         | 359                                    | 100.00                        | 627                   |
| <b>Total</b>         | <b>4,833</b> | <b>732,638,194.34</b>     | <b>100.00%</b>       | <b>7.885</b>                  | <b>358</b>                             | <b>99.91</b>                  | <b>652</b>            |

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| Gross Margin  | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|---------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 5.000 - 5.499 | 6            | 3,256,150.00              | 0.52%                | 6.261                         | 358                                    | 83.20                         | 645                   |
| 5.500 - 5.999 | 3            | 376,387.37                | 0.06%                | 7.625                         | 354                                    | 100.00                        | 663                   |
| 6.000 - 6.499 | 1,665        | 313,837,302.14            | 49.96%               | 7.520                         | 358                                    | 99.99                         | 657                   |
| 6.500 - 6.999 | 1,319        | 192,991,972.21            | 30.72%               | 7.959                         | 358                                    | 99.97                         | 652                   |
| 7.000 - 7.499 | 697          | 96,207,888.20             | 15.32%               | 8.344                         | 358                                    | 99.99                         | 651                   |
| 7.500 - 7.999 | 190          | 20,753,967.22             | 3.30%                | 8.861                         | 358                                    | 99.89                         | 645                   |
| 8.000 - 8.499 | 7            | 768,663.72                | 0.12%                | 9.015                         | 359                                    | 100.00                        | 666                   |
| <b>Total</b>  | <b>3,887</b> | <b>628,192,330.86</b>     | <b>100.00%</b>       | <b>7.821</b>                  | <b>358</b>                             | <b>99.89</b>                  | <b>654</b>            |

| Minimum Interest Rate | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|-----------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 5.500 - 5.999         | 5            | 1,408,946.00              | 0.22%                | 5.944                         | 358                                    | 88.93                         | 673                   |
| 6.000 - 6.499         | 23           | 5,460,415.97              | 0.87%                | 6.295                         | 359                                    | 96.08                         | 670                   |
| 6.500 - 6.999         | 244          | 53,195,732.32             | 8.47%                | 6.825                         | 359                                    | 100.01                        | 695                   |
| 7.000 - 7.499         | 635          | 126,507,973.14            | 20.14%               | 7.230                         | 358                                    | 100.03                        | 684                   |
| 7.500 - 7.999         | 1,184        | 202,997,270.12            | 32.31%               | 7.717                         | 358                                    | 99.93                         | 662                   |
| 8.000 - 8.499         | 894          | 125,750,374.20            | 20.02%               | 8.209                         | 358                                    | 99.93                         | 632                   |
| 8.500 - 8.999         | 692          | 87,304,817.39             | 13.90%               | 8.666                         | 358                                    | 99.89                         | 614                   |
| 9.000 - 9.499         | 157          | 19,434,956.24             | 3.09%                | 9.141                         | 358                                    | 99.96                         | 606                   |
| 9.500 - 9.999         | 50           | 5,490,945.48              | 0.87%                | 9.604                         | 358                                    | 99.95                         | 597                   |
| 10.000 - 10.499       | 3            | 640,900.00                | 0.10%                | 10.118                        | 359                                    | 100.00                        | 615                   |
| <b>Total</b>          | <b>3,887</b> | <b>628,192,330.86</b>     | <b>100.00%</b>       | <b>7.821</b>                  | <b>358</b>                             | <b>99.89</b>                  | <b>654</b>            |

| Maximum Interest Rate | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|-----------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 11.500 - 11.999       | 5            | 1,408,946.00              | 0.22%                | 5.944                         | 358                                    | 88.93                         | 673                   |
| 12.000 - 12.499       | 23           | 5,460,415.97              | 0.87%                | 6.295                         | 359                                    | 96.08                         | 670                   |
| 12.500 - 12.999       | 244          | 53,195,732.32             | 8.47%                | 6.825                         | 359                                    | 100.01                        | 695                   |
| 13.000 - 13.499       | 635          | 126,507,973.14            | 20.14%               | 7.230                         | 358                                    | 100.03                        | 684                   |
| 13.500 - 13.999       | 1,183        | 202,869,770.12            | 32.29%               | 7.717                         | 358                                    | 99.93                         | 661                   |
| 14.000 - 14.499       | 894          | 125,750,374.20            | 20.02%               | 8.209                         | 358                                    | 99.93                         | 632                   |
| 14.500 - 14.999       | 692          | 87,304,817.39             | 13.90%               | 8.666                         | 358                                    | 99.89                         | 614                   |
| 15.000 - 15.499       | 157          | 19,434,956.24             | 3.09%                | 9.141                         | 358                                    | 99.96                         | 606                   |
| 15.500 - 15.999       | 50           | 5,490,945.48              | 0.87%                | 9.604                         | 358                                    | 99.95                         | 597                   |
| 16.000 - 16.499       | 3            | 640,900.00                | 0.10%                | 10.118                        | 359                                    | 100.00                        | 615                   |
| 21.000+               | 1            | 127,500.00                | 0.02%                | 7.750                         | 359                                    | 100.00                        | 780                   |
| <b>Total</b>          | <b>3,887</b> | <b>628,192,330.86</b>     | <b>100.00%</b>       | <b>7.821</b>                  | <b>358</b>                             | <b>99.89</b>                  | <b>654</b>            |

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| Initial Periodic Rate Cap | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|---------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 2.000                     | 12           | 2,893,749.50              | 0.46%                | 7.814                         | 358                                    | 99.52                         | 670                   |
| 3.000                     | 3,875        | 625,298,581.36            | 99.54%               | 7.821                         | 358                                    | 99.90                         | 654                   |
| <b>Total</b>              | <b>3,887</b> | <b>628,192,330.86</b>     | <b>100.00%</b>       | <b>7.821</b>                  | <b>358</b>                             | <b>99.89</b>                  | <b>654</b>            |

| Subsequent Periodic Rate Cap | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|------------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 1.000                        | 3,887        | 628,192,330.86            | 100.00%              | 7.821                         | 358                                    | 99.89                         | 654                   |
| <b>Total</b>                 | <b>3,887</b> | <b>628,192,330.86</b>     | <b>100.00%</b>       | <b>7.821</b>                  | <b>358</b>                             | <b>99.89</b>                  | <b>654</b>            |

| Next Rate Change Date | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|-----------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 03/01/06              | 1            | 201,812.52                | 0.03%                | 7.250                         | 355                                    | 99.98                         | 669                   |
| 06/01/06              | 3            | 994,316.98                | 0.16%                | 7.891                         | 358                                    | 100.00                        | 625                   |
| 07/01/06              | 8            | 1,697,620.00              | 0.27%                | 7.837                         | 359                                    | 99.19                         | 697                   |
| 03/01/07              | 2            | 327,302.05                | 0.05%                | 8.323                         | 355                                    | 99.99                         | 685                   |
| 04/01/07              | 24           | 3,463,931.24              | 0.55%                | 8.003                         | 356                                    | 99.86                         | 655                   |
| 05/01/07              | 113          | 18,369,756.43             | 2.92%                | 7.965                         | 357                                    | 99.24                         | 645                   |
| 06/01/07              | 1,406        | 234,933,268.02            | 37.40%               | 7.879                         | 358                                    | 99.82                         | 651                   |
| 07/01/07              | 1,556        | 245,265,409.98            | 39.04%               | 7.762                         | 359                                    | 100.00                        | 656                   |
| 08/01/07              | 11           | 1,505,650.00              | 0.24%                | 7.920                         | 360                                    | 100.00                        | 649                   |
| 11/01/07              | 1            | 238,543.57                | 0.04%                | 7.500                         | 351                                    | 100.00                        | 676                   |
| 01/01/08              | 1            | 44,771.22                 | 0.01%                | 9.375                         | 353                                    | 90.00                         | 562                   |
| 03/01/08              | 1            | 84,722.41                 | 0.01%                | 7.500                         | 355                                    | 100.00                        | 641                   |
| 04/01/08              | 6            | 684,181.86                | 0.11%                | 7.994                         | 356                                    | 100.00                        | 649                   |
| 05/01/08              | 35           | 5,505,853.58              | 0.88%                | 7.816                         | 357                                    | 99.46                         | 650                   |
| 06/01/08              | 305          | 45,156,273.72             | 7.19%                | 7.896                         | 358                                    | 99.92                         | 648                   |
| 06/04/08              | 1            | 144,000.00                | 0.02%                | 6.875                         | 359                                    | 100.00                        | 721                   |
| 07/01/08              | 368          | 61,491,841.00             | 9.79%                | 7.718                         | 359                                    | 100.00                        | 663                   |
| 08/01/08              | 3            | 1,062,650.00              | 0.17%                | 8.037                         | 360                                    | 100.00                        | 692                   |
| 05/01/10              | 1            | 71,912.45                 | 0.01%                | 8.500                         | 357                                    | 100.00                        | 624                   |
| 06/01/10              | 18           | 3,048,013.83              | 0.49%                | 8.058                         | 358                                    | 99.98                         | 669                   |
| 07/01/10              | 23           | 3,900,500.00              | 0.62%                | 7.566                         | 359                                    | 99.86                         | 670                   |
| <b>Total</b>          | <b>3,887</b> | <b>628,192,330.86</b>     | <b>100.00%</b>       | <b>7.821</b>                  | <b>358</b>                             | <b>99.89</b>                  | <b>654</b>            |

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## Initial Group I Mortgage Loans As of the Statistical Cut-off Date

|  |               | <u>Minimum</u> | <u>Maximum</u> |
|--|---------------|----------------|----------------|
| Scheduled Principal Balance            | \$427,239,853 | \$26,265       | \$442,900      |
| Average Scheduled Principal Balance    | \$116,892     |                |                |
| Number of Mortgage Loans               | 3,655         |                |                |
| <br>                                   |               |                |                |
| Weighted Average Gross Coupon          | 7.984%        | 5.874%         | 10.125%        |
| Weighted Average FICO Score            | 644           | 562            | 816            |
| Weighted Average Original LTV          | 99.93%        | 80.00%         | 103.00%        |
| <br>                                   |               |                |                |
| Weighted Average Original Term         | 359 months    | 180 months     | 360 months     |
| Weighted Average Stated Remaining Term | 357 months    | 177 months     | 360 months     |
| Weighted Average Seasoning             | 2 months      | 0 months       | 14 months      |
| <br>                                   |               |                |                |
| Weighted Average Gross Margin          | 6.552%        | 5.000%         | 8.250%         |
| Weighted Average Minimum Interest Rate | 7.918%        | 5.874%         | 10.125%        |
| Weighted Average Maximum Interest Rate | 13.921%       | 11.874%        | 21.500%        |
| Weighted Average Initial Rate Cap      | 2.997%        | 2.000%         | 3.000%         |
| Weighted Average Subsequent Rate Cap   | 1.000%        | 1.000%         | 1.000%         |
| Weighted Average Months to Roll        | 25 months     | 10 months      | 59 months      |
| <br>                                   |               |                |                |
| Maturity Date                          |               | May 1 2020     | Aug 1 2035     |
| Maximum Zip Code Concentration         | 0.22%         | 55444          |                |
| <br>                                   |               |                |                |
| ARM                                    | 81.76%        |                |                |
| Fixed Rate                             | 18.24%        |                |                |
| <br>                                   |               |                |                |
| 1/29 6 Mo LIBOR ARM                    | 0.22%         |                |                |
| 2/28 6 Mo LIBOR ARM                    | 46.06%        |                |                |
| 3/27 6 Mo LIBOR ARM                    | 10.75%        |                |                |
| 5/25 6 Mo LIBOR ARM                    | 0.53%         |                |                |
| 5YR IO 2/28 6 Mo LIBOR ARM             | 19.25%        |                |                |
| 5YR IO 3/27 6 Mo LIBOR ARM             | 4.47%         |                |                |
| 5YR IO 5/25 6 Mo LIBOR ARM             | 0.48%         |                |                |
| BALLOON 15/30                          | 0.04%         |                |                |
| Balloon 5YR IO                         | 0.02%         |                |                |
| Fixed Rate                             | 16.88%        |                |                |
| Fixed Rate 5Yr IO                      | 1.30%         |                |                |
| <br>                                   |               |                |                |
| Interest Only                          | 25.52%        |                |                |
| Not Interest Only                      | 74.48%        |                |                |
| <br>                                   |               |                |                |
| Prepay Penalty: 0 months               | 22.74%        |                |                |
| Prepay Penalty: 12 months              | 3.27%         |                |                |
| Prepay Penalty: 24 months              | 42.22%        |                |                |
| Prepay Penalty: 36 months              | 31.77%        |                |                |



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|                             |         |
|-----------------------------|---------|
| First Lien                  | 100.00% |
| Blended Access              | 0.46%   |
| Full Documentation          | 66.55%  |
| Limited Income Verification | 0.22%   |
| No Income Verification      | 27.35%  |
| Stated Plus Documentation   | 5.43%   |
| Cash Out Refinance          | 23.41%  |
| Purchase                    | 74.24%  |
| Rate/Term Refinance         | 2.36%   |
| 2 Units                     | 2.50%   |
| Condominium                 | 5.30%   |
| PUD                         | 8.96%   |
| Single Family               | 83.24%  |
| Primary                     | 98.92%  |
| Second Home                 | 1.08%   |
| Top 5 States:               |         |
| Ohio                        | 12.76%  |
| Illinois                    | 8.13%   |
| Indiana                     | 7.48%   |
| Michigan                    | 7.15%   |
| Georgia                     | 5.18%   |

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| Current Principal Balance | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|---------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 0.01 - 50,000.00          | 191          | 8,290,456.21              | 1.94%                | 8.435                         | 352                                    | 99.98                         | 636                   |
| 50,000.01 - 100,000.00    | 1,580        | 121,954,316.73            | 28.54%               | 8.196                         | 357                                    | 99.99                         | 633                   |
| 100,000.01 - 150,000.00   | 1,080        | 134,074,659.34            | 31.38%               | 7.948                         | 358                                    | 99.96                         | 641                   |
| 150,000.01 - 200,000.00   | 498          | 85,559,299.69             | 20.03%               | 7.870                         | 357                                    | 99.96                         | 649                   |
| 200,000.01 - 250,000.00   | 174          | 38,626,434.72             | 9.04%                | 7.808                         | 358                                    | 100.01                        | 658                   |
| 250,000.01 - 300,000.00   | 83           | 22,448,862.51             | 5.25%                | 7.715                         | 358                                    | 99.38                         | 670                   |
| 300,000.01 - 350,000.00   | 45           | 14,628,486.74             | 3.42%                | 7.857                         | 358                                    | 99.83                         | 653                   |
| 350,000.01 - 400,000.00   | 1            | 355,000.00                | 0.08%                | 7.875                         | 359                                    | 100.00                        | 596                   |
| 400,000.01 - 450,000.00   | 3            | 1,302,337.56              | 0.30%                | 7.744                         | 358                                    | 99.25                         | 654                   |
| <b>Total</b>              | <b>3,655</b> | <b>427,239,853.50</b>     | <b>100.00%</b>       | <b>7.984</b>                  | <b>357</b>                             | <b>99.93</b>                  | <b>644</b>            |

| Current Gross Rate | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 5.500 - 5.999      | 3            | 487,946.00                | 0.11%                | 5.875                         | 359                                    | 100.00                        | 704                   |
| 6.000 - 6.499      | 13           | 1,832,637.60              | 0.43%                | 6.268                         | 359                                    | 99.78                         | 684                   |
| 6.500 - 6.999      | 151          | 20,931,461.55             | 4.90%                | 6.804                         | 357                                    | 100.09                        | 691                   |
| 7.000 - 7.499      | 433          | 60,673,391.99             | 14.20%               | 7.230                         | 358                                    | 99.97                         | 678                   |
| 7.500 - 7.999      | 1,016        | 130,339,623.44            | 30.51%               | 7.723                         | 357                                    | 99.93                         | 657                   |
| 8.000 - 8.499      | 972          | 108,157,822.05            | 25.32%               | 8.204                         | 357                                    | 99.94                         | 629                   |
| 8.500 - 8.999      | 808          | 81,381,681.79             | 19.05%               | 8.665                         | 358                                    | 99.87                         | 615                   |
| 9.000 - 9.499      | 196          | 18,255,408.33             | 4.27%                | 9.134                         | 358                                    | 99.95                         | 607                   |
| 9.500 - 9.999      | 60           | 5,060,980.75              | 1.18%                | 9.610                         | 358                                    | 100.00                        | 598                   |
| 10.000 - 10.499    | 3            | 118,900.00                | 0.03%                | 10.087                        | 359                                    | 100.00                        | 607                   |
| <b>Total</b>       | <b>3,655</b> | <b>427,239,853.50</b>     | <b>100.00%</b>       | <b>7.984</b>                  | <b>357</b>                             | <b>99.93</b>                  | <b>644</b>            |

| FICO         | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 550-574      | 1            | 44,771.22                 | 0.01%                | 9.375                         | 353                                    | 90.00                         | 562                   |
| 575-599      | 723          | 75,617,678.89             | 17.70%               | 8.471                         | 358                                    | 99.96                         | 589                   |
| 600-624      | 853          | 91,450,252.59             | 21.40%               | 8.360                         | 357                                    | 99.80                         | 611                   |
| 625-649      | 766          | 88,694,357.81             | 20.76%               | 7.939                         | 357                                    | 99.92                         | 638                   |
| 650-674      | 586          | 75,664,650.42             | 17.71%               | 7.686                         | 357                                    | 100.00                        | 660                   |
| 675-699      | 333          | 43,402,256.95             | 10.16%               | 7.584                         | 357                                    | 100.05                        | 686                   |
| 700+         | 393          | 52,365,885.62             | 12.26%               | 7.463                         | 357                                    | 99.99                         | 732                   |
| <b>Total</b> | <b>3,655</b> | <b>427,239,853.50</b>     | <b>100.00%</b>       | <b>7.984</b>                  | <b>357</b>                             | <b>99.93</b>                  | <b>644</b>            |

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| Original LTV | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 80.00        | 1            | 300,000.00                | 0.07%                | 7.625                         | 358                                    | 80.00                         | 623                   |
| 90.00- 94.99 | 3            | 485,518.01                | 0.11%                | 8.581                         | 358                                    | 91.10                         | 591                   |
| 95.00- 99.99 | 225          | 30,680,885.99             | 7.18%                | 7.949                         | 357                                    | 98.65                         | 647                   |
| 100.00       | 3,365        | 387,797,254.71            | 90.77%               | 7.996                         | 357                                    | 100.00                        | 643                   |
| 100.01+      | 61           | 7,976,194.79              | 1.87%                | 7.525                         | 358                                    | 102.93                        | 675                   |
| <b>Total</b> | <b>3,655</b> | <b>427,239,853.50</b>     | <b>100.00%</b>       | <b>7.984</b>                  | <b>357</b>                             | <b>99.93</b>                  | <b>644</b>            |

| Original Term (months) | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 180                    | 28           | 2,260,121.23              | 0.53%                | 7.953                         | 179                                    | 100.00                        | 661                   |
| 240                    | 1            | 171,000.00                | 0.04%                | 8.000                         | 239                                    | 97.72                         | 615                   |
| 360                    | 3,626        | 424,808,732.27            | 99.43%               | 7.984                         | 358                                    | 99.93                         | 644                   |
| <b>Total</b>           | <b>3,655</b> | <b>427,239,853.50</b>     | <b>100.00%</b>       | <b>7.984</b>                  | <b>357</b>                             | <b>99.93</b>                  | <b>644</b>            |

| Stated Remaining Term (months) | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 121-180                        | 28           | 2,260,121.23              | 0.53%                | 7.953                         | 179                                    | 100.00                        | 661                   |
| 181-240                        | 1            | 171,000.00                | 0.04%                | 8.000                         | 239                                    | 97.72                         | 615                   |
| 301-360                        | 3,626        | 424,808,732.27            | 99.43%               | 7.984                         | 358                                    | 99.93                         | 644                   |
| <b>Total</b>                   | <b>3,655</b> | <b>427,239,853.50</b>     | <b>100.00%</b>       | <b>7.984</b>                  | <b>357</b>                             | <b>99.93</b>                  | <b>644</b>            |

| Debt Ratio   | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 0.01 -20.00  | 55           | 4,571,265.76              | 1.07%                | 8.194                         | 356                                    | 99.94                         | 639                   |
| 20.01 -25.00 | 113          | 10,282,019.19             | 2.41%                | 8.145                         | 358                                    | 99.80                         | 645                   |
| 25.01 -30.00 | 270          | 25,826,164.07             | 6.04%                | 8.118                         | 357                                    | 99.79                         | 637                   |
| 30.01 -35.00 | 393          | 41,806,795.24             | 9.79%                | 8.046                         | 356                                    | 99.99                         | 645                   |
| 35.01 -40.00 | 635          | 70,275,385.82             | 16.45%               | 8.006                         | 358                                    | 99.95                         | 643                   |
| 40.01 -45.00 | 968          | 118,247,651.13            | 27.68%               | 8.058                         | 357                                    | 99.97                         | 635                   |
| 45.01 -50.00 | 681          | 89,274,428.93             | 20.90%               | 7.862                         | 358                                    | 100.00                        | 658                   |
| 50.01 -55.00 | 538          | 66,491,502.49             | 15.56%               | 7.870                         | 357                                    | 99.81                         | 644                   |
| 55.01 -60.00 | 1            | 319,740.87                | 0.07%                | 7.125                         | 357                                    | 100.00                        | 644                   |
| 60.01+       | 1            | 144,900.00                | 0.03%                | 7.625                         | 359                                    | 100.00                        | 619                   |
| <b>Total</b> | <b>3,655</b> | <b>427,239,853.50</b>     | <b>100.00%</b>       | <b>7.984</b>                  | <b>357</b>                             | <b>99.93</b>                  | <b>644</b>            |

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| FRM/ARM      | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| ARM          | 2,863        | 349,307,250.76            | 81.76%               | 7.918                         | 358                                    | 99.93                         | 644                   |
| Fixed Rate   | 792          | 77,932,602.74             | 18.24%               | 8.282                         | 353                                    | 99.95                         | 642                   |
| <b>Total</b> | <b>3,655</b> | <b>427,239,853.50</b>     | <b>100.00%</b>       | <b>7.984</b>                  | <b>357</b>                             | <b>99.93</b>                  | <b>644</b>            |

| Product                    | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|----------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 1/29 6 Mo LIBOR ARM        | 6            | 958,078.06                | 0.22%                | 8.043                         | 359                                    | 98.57                         | 674                   |
| 2/28 6 Mo LIBOR ARM        | 1,728        | 196,798,172.90            | 46.06%               | 7.934                         | 358                                    | 99.97                         | 643                   |
| 3/27 6 Mo LIBOR ARM        | 385          | 45,928,029.17             | 10.75%               | 7.879                         | 358                                    | 99.90                         | 649                   |
| 5/25 6 Mo LIBOR ARM        | 17           | 2,243,044.95              | 0.53%                | 7.937                         | 358                                    | 99.78                         | 680                   |
| 5YR IO 2/28 6 Mo LIBOR ARM | 572          | 82,222,476.66             | 19.25%               | 7.918                         | 358                                    | 99.86                         | 642                   |
| 5YR IO 3/27 6 Mo LIBOR ARM | 141          | 19,112,249.02             | 4.47%                | 7.841                         | 358                                    | 99.95                         | 648                   |
| 5YR IO 5/25 6 Mo LIBOR ARM | 14           | 2,045,200.00              | 0.48%                | 7.812                         | 359                                    | 99.93                         | 664                   |
| BALLOON 15/30              | 2            | 181,346.22                | 0.04%                | 8.485                         | 179                                    | 99.98                         | 646                   |
| Balloon 5YR IO             | 1            | 87,500.00                 | 0.02%                | 8.000                         | 178                                    | 100.00                        | 651                   |
| Fixed Rate                 | 744          | 72,120,173.47             | 16.88%               | 8.271                         | 353                                    | 99.95                         | 643                   |
| Fixed Rate 5Yr IO          | 45           | 5,543,583.05              | 1.30%                | 8.430                         | 358                                    | 99.93                         | 626                   |
| <b>Total</b>               | <b>3,655</b> | <b>427,239,853.50</b>     | <b>100.00%</b>       | <b>7.984</b>                  | <b>357</b>                             | <b>99.93</b>                  | <b>644</b>            |

| Interest Only     | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|-------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| Interest Only     | 773          | 109,011,008.73            | 25.52%               | 7.929                         | 358                                    | 99.88                         | 643                   |
| Not Interest Only | 2,882        | 318,228,844.77            | 74.48%               | 8.003                         | 357                                    | 99.95                         | 644                   |
| <b>Total</b>      | <b>3,655</b> | <b>427,239,853.50</b>     | <b>100.00%</b>       | <b>7.984</b>                  | <b>357</b>                             | <b>99.93</b>                  | <b>644</b>            |

| Prepayment Penalty Original Term (months) | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|---|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| Prepay Penalty: 0 months                  | 794          | 97,138,059.63             | 22.74%               | 8.038                         | 357                                    | 99.86                         | 650                   |
| Prepay Penalty: 12 months                 | 97           | 13,968,257.57             | 3.27%                | 8.171                         | 358                                    | 99.85                         | 658                   |
| Prepay Penalty: 24 months                 | 1,574        | 180,382,587.48            | 42.22%               | 7.996                         | 358                                    | 100.01                        | 641                   |
| Prepay Penalty: 36 months                 | 1,190        | 135,750,948.82            | 31.77%               | 7.910                         | 356                                    | 99.90                         | 642                   |
| <b>Total</b>                              | <b>3,655</b> | <b>427,239,853.50</b>     | <b>100.00%</b>       | <b>7.984</b>                  | <b>357</b>                             | <b>99.93</b>                  | <b>644</b>            |

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| Lien         | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| First Lien   | 3,655        | 427,239,853.50            | 100.00%              | 7.984                         | 357                                    | 99.93                         | 644                   |
| <b>Total</b> | <b>3,655</b> | <b>427,239,853.50</b>     | <b>100.00%</b>       | <b>7.984</b>                  | <b>357</b>                             | <b>99.93</b>                  | <b>644</b>            |

| Documentation Type          | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|-----------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| Blended Access              | 14           | 1,964,683.55              | 0.46%                | 7.782                         | 358                                    | 100.00                        | 671                   |
| Full Documentation          | 2,673        | 284,340,131.05            | 66.55%               | 8.069                         | 358                                    | 99.98                         | 630                   |
| Limited Income Verification | 6            | 919,380.19                | 0.22%                | 7.627                         | 359                                    | 100.00                        | 667                   |
| No Income Verification      | 819          | 116,836,003.11            | 27.35%               | 7.821                         | 357                                    | 99.80                         | 671                   |
| Stated Plus Documentation   | 143          | 23,179,655.60             | 5.43%                | 7.801                         | 358                                    | 99.98                         | 678                   |
| <b>Total</b>                | <b>3,655</b> | <b>427,239,853.50</b>     | <b>100.00%</b>       | <b>7.984</b>                  | <b>357</b>                             | <b>99.93</b>                  | <b>644</b>            |

| Loan Purpose        | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|---------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| Cash Out Refinance  | 650          | 100,012,372.14            | 23.41%               | 7.988                         | 356                                    | 99.72                         | 652                   |
| Purchase            | 2,936        | 317,163,063.94            | 74.24%               | 7.982                         | 358                                    | 100.03                        | 641                   |
| Rate/Term Refinance | 69           | 10,064,417.42             | 2.36%                | 8.006                         | 354                                    | 99.12                         | 651                   |
| <b>Total</b>        | <b>3,655</b> | <b>427,239,853.50</b>     | <b>100.00%</b>       | <b>7.984</b>                  | <b>357</b>                             | <b>99.93</b>                  | <b>644</b>            |

| Property Type | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|---------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 2 Units       | 79           | 10,672,642.26             | 2.50%                | 7.984                         | 358                                    | 99.94                         | 652                   |
| Condominium   | 191          | 22,631,620.17             | 5.30%                | 7.939                         | 359                                    | 99.94                         | 654                   |
| PUD           | 253          | 38,295,129.97             | 8.96%                | 7.926                         | 358                                    | 99.93                         | 645                   |
| Single Family | 3,132        | 355,640,461.10            | 83.24%               | 7.993                         | 357                                    | 99.93                         | 643                   |
| <b>Total</b>  | <b>3,655</b> | <b>427,239,853.50</b>     | <b>100.00%</b>       | <b>7.984</b>                  | <b>357</b>                             | <b>99.93</b>                  | <b>644</b>            |

| Occupancy Status | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| Primary          | 3,626        | 422,621,521.06            | 98.92%               | 7.988                         | 357                                    | 99.95                         | 643                   |
| Second Home      | 29           | 4,618,332.44              | 1.08%                | 7.597                         | 358                                    | 98.57                         | 721                   |
| <b>Total</b>     | <b>3,655</b> | <b>427,239,853.50</b>     | <b>100.00%</b>       | <b>7.984</b>                  | <b>357</b>                             | <b>99.93</b>                  | <b>644</b>            |

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| State                | # of Loans   | Current Principal Balance | Pct by Curr Prin-Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|----------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| Alabama              | 78           | 7,505,043.98              | 1.76%                | 8.438                         | 356                                    | 99.94                         | 616                   |
| Arizona              | 26           | 4,181,319.99              | 0.98%                | 7.993                         | 357                                    | 99.77                         | 637                   |
| Arkansas             | 38           | 3,759,058.41              | 0.88%                | 8.114                         | 358                                    | 100.00                        | 632                   |
| California           | 31           | 7,882,484.83              | 1.84%                | 7.707                         | 359                                    | 99.84                         | 679                   |
| Colorado             | 28           | 4,853,736.52              | 1.14%                | 7.810                         | 358                                    | 99.78                         | 632                   |
| Connecticut          | 13           | 1,808,487.26              | 0.42%                | 8.166                         | 358                                    | 100.28                        | 637                   |
| Delaware             | 3            | 559,760.99                | 0.13%                | 8.188                         | 358                                    | 100.77                        | 638                   |
| District of Columbia | 2            | 454,702.19                | 0.11%                | 8.128                         | 358                                    | 100.00                        | 671                   |
| Florida              | 138          | 19,798,256.26             | 4.63%                | 8.055                         | 359                                    | 99.94                         | 657                   |
| Georgia              | 169          | 22,128,743.46             | 5.18%                | 7.940                         | 357                                    | 99.98                         | 640                   |
| Idaho                | 11           | 1,532,796.20              | 0.36%                | 7.968                         | 358                                    | 100.00                        | 673                   |
| Illinois             | 253          | 34,724,010.50             | 8.13%                | 7.952                         | 358                                    | 99.96                         | 656                   |
| Indiana              | 345          | 31,964,474.69             | 7.48%                | 8.074                         | 356                                    | 99.94                         | 636                   |
| Iowa                 | 59           | 5,302,381.46              | 1.24%                | 8.337                         | 359                                    | 99.92                         | 623                   |
| Kansas               | 21           | 1,835,768.57              | 0.43%                | 8.460                         | 358                                    | 99.95                         | 634                   |
| Kentucky             | 99           | 10,247,574.38             | 2.40%                | 7.999                         | 358                                    | 100.13                        | 636                   |
| Louisiana            | 19           | 1,730,744.11              | 0.41%                | 8.306                         | 359                                    | 99.98                         | 638                   |
| Maine                | 10           | 1,290,410.30              | 0.30%                | 8.048                         | 359                                    | 99.99                         | 644                   |
| Maryland             | 54           | 9,762,537.45              | 2.29%                | 7.765                         | 358                                    | 100.70                        | 657                   |
| Massachusetts        | 21           | 4,416,642.36              | 1.03%                | 7.824                         | 358                                    | 99.70                         | 669                   |
| Michigan             | 249          | 30,565,147.86             | 7.15%                | 7.826                         | 358                                    | 99.89                         | 647                   |
| Minnesota            | 124          | 20,115,153.14             | 4.71%                | 7.634                         | 358                                    | 99.93                         | 657                   |
| Mississippi          | 2            | 172,995.00                | 0.04%                | 8.414                         | 359                                    | 100.00                        | 625                   |
| Missouri             | 114          | 11,928,859.82             | 2.79%                | 8.251                         | 357                                    | 99.91                         | 627                   |
| Montana              | 1            | 202,900.00                | 0.05%                | 7.250                         | 359                                    | 100.00                        | 670                   |
| Nebraska             | 15           | 1,370,074.93              | 0.32%                | 8.102                         | 359                                    | 100.00                        | 644                   |
| Nevada               | 13           | 2,363,266.66              | 0.55%                | 7.455                         | 359                                    | 100.18                        | 671                   |
| New Hampshire        | 4            | 839,294.48                | 0.20%                | 8.045                         | 359                                    | 99.88                         | 659                   |
| New Jersey           | 32           | 5,783,787.95              | 1.35%                | 7.820                         | 353                                    | 98.57                         | 661                   |
| New Mexico           | 11           | 1,400,467.80              | 0.33%                | 8.176                         | 358                                    | 99.99                         | 646                   |
| New York             | 111          | 10,546,228.23             | 2.47%                | 8.247                         | 359                                    | 99.90                         | 646                   |
| North Carolina       | 172          | 18,803,821.50             | 4.40%                | 8.025                         | 358                                    | 99.89                         | 642                   |
| North Dakota         | 4            | 489,933.84                | 0.11%                | 7.629                         | 358                                    | 99.20                         | 656                   |
| Ohio                 | 516          | 54,509,810.48             | 12.76%               | 7.997                         | 357                                    | 99.94                         | 635                   |
| Oklahoma             | 56           | 5,080,923.76              | 1.19%                | 8.276                         | 359                                    | 99.96                         | 628                   |
| Oregon               | 18           | 3,198,614.19              | 0.75%                | 7.810                         | 358                                    | 100.16                        | 650                   |
| Pennsylvania         | 146          | 14,171,193.51             | 3.32%                | 8.129                         | 357                                    | 99.96                         | 646                   |
| Rhode Island         | 4            | 572,835.91                | 0.13%                | 8.217                         | 359                                    | 100.00                        | 632                   |
| South Carolina       | 81           | 7,958,035.75              | 1.86%                | 7.985                         | 356                                    | 99.99                         | 647                   |
| South Dakota         | 3            | 167,953.59                | 0.04%                | 8.040                         | 359                                    | 100.00                        | 627                   |
| Tennessee            | 144          | 13,204,916.32             | 3.09%                | 8.039                         | 354                                    | 99.98                         | 634                   |
| Texas                | 228          | 22,100,012.66             | 5.17%                | 8.085                         | 356                                    | 99.78                         | 641                   |
| Utah                 | 49           | 6,608,829.75              | 1.55%                | 7.703                         | 358                                    | 99.80                         | 645                   |
| Vermont              | 1            | 154,000.00                | 0.04%                | 8.250                         | 359                                    | 100.00                        | 662                   |
| Virginia             | 29           | 4,306,397.23              | 1.01%                | 7.982                         | 358                                    | 100.28                        | 634                   |
| Washington           | 30           | 5,133,896.12              | 1.20%                | 7.520                         | 356                                    | 100.11                        | 653                   |
| West Virginia        | 2            | 233,900.00                | 0.05%                | 8.073                         | 359                                    | 100.00                        | 704                   |
| Wisconsin            | 77           | 9,428,169.11              | 2.21%                | 8.013                         | 358                                    | 99.90                         | 646                   |
| Wyoming              | 1            | 89,500.00                 | 0.02%                | 7.999                         | 359                                    | 100.00                        | 627                   |
| <b>Total</b>         | <b>3,655</b> | <b>427,239,853.50</b>     | <b>100.00%</b>       | <b>7.984</b>                  | <b>357</b>                             | <b>99.93</b>                  | <b>644</b>            |

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| Gross Margin  | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|---------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 5.000 - 5.499 | 1            | 294,950.00                | 0.08%                | 5.875                         | 359                                    | 100.00                        | 700                   |
| 5.500 - 5.999 | 3            | 376,387.37                | 0.11%                | 7.625                         | 354                                    | 100.00                        | 663                   |
| 6.000 - 6.499 | 1,184        | 159,667,316.80            | 45.71%               | 7.614                         | 358                                    | 99.90                         | 644                   |
| 6.500 - 6.999 | 990          | 117,957,835.78            | 33.77%               | 8.009                         | 358                                    | 99.94                         | 645                   |
| 7.000 - 7.499 | 525          | 56,679,033.23             | 16.23%               | 8.360                         | 358                                    | 100.00                        | 645                   |
| 7.500 - 7.999 | 155          | 13,875,063.86             | 3.97%                | 8.841                         | 358                                    | 99.86                         | 644                   |
| 8.000 - 8.499 | 5            | 456,663.72                | 0.13%                | 9.124                         | 358                                    | 100.00                        | 668                   |
| <b>Total</b>  | <b>2,863</b> | <b>349,307,250.76</b>     | <b>100.00%</b>       | <b>7.918</b>                  | <b>358</b>                             | <b>99.93</b>                  | <b>644</b>            |

| Minimum Interest Rate | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|-----------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 5.500 - 5.999         | 3            | 487,946.00                | 0.14%                | 5.875                         | 359                                    | 100.00                        | 704                   |
| 6.000 - 6.499         | 13           | 1,832,637.60              | 0.52%                | 6.268                         | 359                                    | 99.78                         | 684                   |
| 6.500 - 6.999         | 144          | 20,276,272.39             | 5.80%                | 6.803                         | 359                                    | 100.09                        | 690                   |
| 7.000 - 7.499         | 415          | 58,124,851.12             | 16.64%               | 7.227                         | 359                                    | 99.97                         | 678                   |
| 7.500 - 7.999         | 843          | 110,508,796.45            | 31.64%               | 7.717                         | 358                                    | 99.92                         | 656                   |
| 8.000 - 8.499         | 715          | 82,625,718.21             | 23.65%               | 8.207                         | 358                                    | 99.94                         | 625                   |
| 8.500 - 8.999         | 564          | 59,922,547.03             | 17.15%               | 8.661                         | 358                                    | 99.84                         | 612                   |
| 9.000 - 9.499         | 123          | 11,843,252.48             | 3.39%                | 9.126                         | 358                                    | 99.94                         | 603                   |
| 9.500 - 9.999         | 41           | 3,594,329.48              | 1.03%                | 9.608                         | 358                                    | 100.00                        | 597                   |
| 10.000 -10.499        | 2            | 90,900.00                 | 0.03%                | 10.075                        | 359                                    | 100.00                        | 606                   |
| <b>Total</b>          | <b>2,863</b> | <b>349,307,250.76</b>     | <b>100.00%</b>       | <b>7.918</b>                  | <b>358</b>                             | <b>99.93</b>                  | <b>644</b>            |

| Maximum Interest Rate | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|-----------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 11.500 -11.999        | 3            | 487,946.00                | 0.14%                | 5.875                         | 359                                    | 100.00                        | 704                   |
| 12.000 -12.499        | 13           | 1,832,637.60              | 0.52%                | 6.268                         | 359                                    | 99.78                         | 684                   |
| 12.500 -12.999        | 144          | 20,276,272.39             | 5.80%                | 6.803                         | 359                                    | 100.09                        | 690                   |
| 13.000 -13.499        | 415          | 58,124,851.12             | 16.64%               | 7.227                         | 359                                    | 99.97                         | 678                   |
| 13.500 -13.999        | 842          | 110,381,296.45            | 31.60%               | 7.716                         | 358                                    | 99.92                         | 656                   |
| 14.000 -14.499        | 715          | 82,625,718.21             | 23.65%               | 8.207                         | 358                                    | 99.94                         | 625                   |
| 14.500 -14.999        | 564          | 59,922,547.03             | 17.15%               | 8.661                         | 358                                    | 99.84                         | 612                   |
| 15.000 -15.499        | 123          | 11,843,252.48             | 3.39%                | 9.126                         | 358                                    | 99.94                         | 603                   |
| 15.500 -15.999        | 41           | 3,594,329.48              | 1.03%                | 9.608                         | 358                                    | 100.00                        | 597                   |
| 16.000 -16.499        | 2            | 90,900.00                 | 0.03%                | 10.075                        | 359                                    | 100.00                        | 606                   |
| 21.000+               | 1            | 127,500.00                | 0.04%                | 7.750                         | 359                                    | 100.00                        | 780                   |
| <b>Total</b>          | <b>2,863</b> | <b>349,307,250.76</b>     | <b>100.00%</b>       | <b>7.918</b>                  | <b>358</b>                             | <b>99.93</b>                  | <b>644</b>            |

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| Initial Periodic Rate Cap | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|---------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 2.000                     | 6            | 958,078.06                | 0.27%                | 8.043                         | 359                                    | 98.57                         | 674                   |
| 3.000                     | 2,857        | 348,349,172.70            | 99.73%               | 7.917                         | 358                                    | 99.93                         | 644                   |
| <b>Total</b>              | <b>2,863</b> | <b>349,307,250.76</b>     | <b>100.00%</b>       | <b>7.918</b>                  | <b>358</b>                             | <b>99.93</b>                  | <b>644</b>            |

| Subsequent Periodic Rate Cap | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|------------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 1.000                        | 2,863        | 349,307,250.76            | 100.00%              | 7.918                         | 358                                    | 99.93                         | 644                   |
| <b>Total</b>                 | <b>2,863</b> | <b>349,307,250.76</b>     | <b>100.00%</b>       | <b>7.918</b>                  | <b>358</b>                             | <b>99.93</b>                  | <b>644</b>            |

| Next Rate Change Date | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|-----------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 06/01/06              | 2            | 324,778.06                | 0.09%                | 7.925                         | 358                                    | 100.00                        | 673                   |
| 07/01/06              | 4            | 633,300.00                | 0.18%                | 8.103                         | 359                                    | 97.83                         | 675                   |
| 03/01/07              | 1            | 136,626.71                | 0.04%                | 8.250                         | 355                                    | 100.00                        | 622                   |
| 04/01/07              | 21           | 3,004,912.17              | 0.86%                | 7.957                         | 356                                    | 99.84                         | 656                   |
| 05/01/07              | 85           | 10,399,410.51             | 2.98%                | 8.131                         | 357                                    | 99.89                         | 634                   |
| 06/01/07              | 1,009        | 122,333,119.28            | 35.02%               | 7.996                         | 358                                    | 99.93                         | 640                   |
| 07/01/07              | 1,176        | 142,257,380.89            | 40.73%               | 7.857                         | 359                                    | 99.95                         | 647                   |
| 08/01/07              | 8            | 889,200.00                | 0.25%                | 7.858                         | 360                                    | 100.00                        | 623                   |
| 11/01/07              | 1            | 238,543.57                | 0.07%                | 7.500                         | 351                                    | 100.00                        | 676                   |
| 01/01/08              | 1            | 44,771.22                 | 0.01%                | 9.375                         | 353                                    | 90.00                         | 562                   |
| 03/01/08              | 1            | 84,722.41                 | 0.02%                | 7.500                         | 355                                    | 100.00                        | 641                   |
| 04/01/08              | 4            | 269,531.11                | 0.08%                | 7.984                         | 356                                    | 100.00                        | 651                   |
| 05/01/08              | 31           | 3,832,808.34              | 1.10%                | 7.953                         | 357                                    | 99.61                         | 647                   |
| 06/01/08              | 234          | 29,026,350.54             | 8.31%                | 8.000                         | 358                                    | 99.92                         | 639                   |
| 06/04/08              | 1            | 144,000.00                | 0.04%                | 6.875                         | 359                                    | 100.00                        | 721                   |
| 07/01/08              | 253          | 31,399,551.00             | 8.99%                | 7.740                         | 359                                    | 99.95                         | 657                   |
| 05/01/10              | 1            | 71,912.45                 | 0.02%                | 8.500                         | 357                                    | 100.00                        | 624                   |
| 06/01/10              | 14           | 2,064,732.50              | 0.59%                | 7.938                         | 358                                    | 99.97                         | 670                   |
| 07/01/10              | 16           | 2,151,600.00              | 0.62%                | 7.798                         | 359                                    | 99.74                         | 675                   |
| <b>Total</b>          | <b>2,863</b> | <b>349,307,250.76</b>     | <b>100.00%</b>       | <b>7.918</b>                  | <b>358</b>                             | <b>99.93</b>                  | <b>644</b>            |



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## Initial Group II Mortgage Loans As of the Statistical Cut-off Date

|  |               | <u>Minimum</u> | <u>Maximum</u> |
|--|---------------|----------------|----------------|
| Scheduled Principal Balance            | \$305,398,341 | \$35,982       | \$990,000      |
| Average Scheduled Principal Balance    | \$259,252     |                |                |
| Number of Mortgage Loans               | 1,178         |                |                |
| Weighted Average Gross Coupon          | 7.746%        | 5.875%         | 10.125%        |
| Weighted Average FICO Score            | 664           | 580            | 808            |
| Weighted Average Original LTV          | 99.87%        | 75.00%         | 103.00%        |
| Weighted Average Original Term         | 359 months    | 180 months     | 360 months     |
| Weighted Average Stated Remaining Term | 358 months    | 178 months     | 360 months     |
| Weighted Average Seasoning             | 2 months      | 0 months       | 5 months       |
| Weighted Average Gross Margin          | 6.442%        | 5.000%         | 8.000%         |
| Weighted Average Minimum Interest Rate | 7.699%        | 5.875%         | 10.125%        |
| Weighted Average Maximum Interest Rate | 13.699%       | 11.875%        | 16.125%        |
| Weighted Average Initial Rate Cap      | 2.993%        | 2.000%         | 3.000%         |
| Weighted Average Subsequent Rate Cap   | 1.000%        | 1.000%         | 1.000%         |
| Weighted Average Months to Roll        | 25 months     | 7 months       | 59 months      |
| Maturity Date                          |               | Jun 1 2020     | Aug 1 2035     |
| Maximum Zip Code Concentration         | 0.56%         | 91362          |                |
| ARM                                    | 91.32%        |                |                |
| Fixed Rate                             | 8.68%         |                |                |
| 1/29 6 Mo LIBOR ARM                    | 0.63%         |                |                |
| 2/28 6 Mo LIBOR ARM                    | 32.55%        |                |                |
| 3/27 6 Mo LIBOR ARM                    | 9.66%         |                |                |
| 5/25 6 Mo LIBOR ARM                    | 0.28%         |                |                |
| 5YR IO 2/28 6 Mo LIBOR ARM             | 41.07%        |                |                |
| 5YR IO 3/27 6 Mo LIBOR ARM             | 6.51%         |                |                |
| 5YR IO 5/25 6 Mo LIBOR ARM             | 0.61%         |                |                |
| BALLOON 15/30                          | 0.04%         |                |                |
| Fixed Rate                             | 7.03%         |                |                |
| Fixed Rate 5Yr IO                      | 1.61%         |                |                |
| Interest Only                          | 49.80%        |                |                |
| Not Interest Only                      | 50.20%        |                |                |
| Prepay Penalty: 0 months               | 29.63%        |                |                |
| Prepay Penalty: 12 months              | 7.71%         |                |                |
| Prepay Penalty: 24 months              | 45.05%        |                |                |
| Prepay Penalty: 36 months              | 17.61%        |                |                |

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|                             |         |
|-----------------------------|---------|
| First Lien                  | 100.00% |
| Blended Access              | 0.68%   |
| Full Documentation          | 43.74%  |
| Limited Income Verification | 0.22%   |
| No Income Verification      | 28.33%  |
| Stated Plus Documentation   | 27.03%  |
| Cash Out Refinance          | 7.14%   |
| Purchase                    | 92.72%  |
| Rate/Term Refinance         | 0.14%   |
| 2 Units                     | 4.70%   |
| 3 Units                     | 0.07%   |
| 4 Units                     | 0.15%   |
| Condominium                 | 8.11%   |
| PUD                         | 20.54%  |
| Single Family               | 66.43%  |
| Primary                     | 99.53%  |
| Second Home                 | 0.47%   |
| Top 5 States:               |         |
| California                  | 26.53%  |
| Florida                     | 9.81%   |
| Illinois                    | 5.60%   |
| Ohio                        | 5.35%   |
| New York                    | 4.67%   |

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| Current Principal Balance | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|---------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 0.01 - 50,000.00          | 7            | 302,423.58                | 0.10%                | 8.645                         | 358                                    | 100.00                        | 623                   |
| 50,000.01 - 100,000.00    | 105          | 8,460,809.36              | 2.77%                | 8.058                         | 356                                    | 100.11                        | 653                   |
| 100,000.01 - 150,000.00   | 216          | 27,688,657.28             | 9.07%                | 7.966                         | 358                                    | 100.01                        | 642                   |
| 150,000.01 - 200,000.00   | 227          | 39,631,737.91             | 12.98%               | 7.968                         | 358                                    | 100.09                        | 645                   |
| 200,000.01 - 250,000.00   | 152          | 34,118,654.19             | 11.17%               | 7.768                         | 357                                    | 100.10                        | 653                   |
| 250,000.01 - 300,000.00   | 120          | 32,965,656.20             | 10.79%               | 7.747                         | 358                                    | 100.08                        | 663                   |
| 300,000.01 - 350,000.00   | 72           | 23,247,711.04             | 7.61%                | 7.650                         | 358                                    | 99.99                         | 672                   |
| 350,000.01 - 400,000.00   | 69           | 25,797,225.66             | 8.45%                | 7.610                         | 356                                    | 100.42                        | 679                   |
| 400,000.01 - 450,000.00   | 69           | 29,418,343.49             | 9.63%                | 7.719                         | 356                                    | 99.92                         | 661                   |
| 450,000.01 - 500,000.00   | 33           | 15,866,659.64             | 5.20%                | 7.649                         | 358                                    | 99.99                         | 680                   |
| 500,000.01 - 550,000.00   | 34           | 18,028,159.18             | 5.90%                | 7.784                         | 358                                    | 99.52                         | 676                   |
| 550,000.01 - 600,000.00   | 24           | 13,963,978.82             | 4.57%                | 7.729                         | 359                                    | 100.12                        | 681                   |
| 600,000.01 - 650,000.00   | 19           | 11,933,529.13             | 3.91%                | 7.626                         | 358                                    | 98.78                         | 673                   |
| 650,000.01 - 700,000.00   | 9            | 6,072,995.36              | 1.99%                | 7.191                         | 358                                    | 96.71                         | 701                   |
| 700,000.01 - 750,000.00   | 8            | 5,889,000.00              | 1.93%                | 7.440                         | 359                                    | 99.59                         | 679                   |
| 750,000.01 - 800,000.00   | 4            | 3,095,000.00              | 1.01%                | 7.557                         | 358                                    | 94.96                         | 667                   |
| 800,000.01 - 850,000.00   | 2            | 1,639,000.00              | 0.54%                | 7.314                         | 359                                    | 100.00                        | 699                   |
| 850,000.01 - 900,000.00   | 5            | 4,443,800.00              | 1.46%                | 7.176                         | 359                                    | 100.00                        | 702                   |
| 900,000.01 - 950,000.00   | 2            | 1,845,000.00              | 0.60%                | 7.312                         | 358                                    | 100.00                        | 718                   |
| 950,000.01 - 1,000,000.00 | 1            | 990,000.00                | 0.32%                | 7.999                         | 359                                    | 100.00                        | 721                   |
| <b>Total</b>              | <b>1,178</b> | <b>305,398,340.84</b>     | <b>100.00%</b>       | <b>7.746</b>                  | <b>358</b>                             | <b>99.87</b>                  | <b>664</b>            |

| Current Gross Rate | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 5.500 - 5.999      | 2            | 921,000.00                | 0.30%                | 5.980                         | 358                                    | 83.06                         | 657                   |
| 6.000 - 6.499      | 10           | 3,627,778.37              | 1.19%                | 6.309                         | 358                                    | 94.20                         | 663                   |
| 6.500 - 6.999      | 105          | 33,668,609.92             | 11.02%               | 6.840                         | 359                                    | 99.97                         | 699                   |
| 7.000 - 7.499      | 228          | 69,508,711.68             | 22.76%               | 7.232                         | 358                                    | 100.08                        | 689                   |
| 7.500 - 7.999      | 385          | 100,324,368.09            | 32.85%               | 7.722                         | 358                                    | 99.96                         | 669                   |
| 8.000 - 8.499      | 217          | 48,991,827.20             | 16.04%               | 8.214                         | 356                                    | 99.95                         | 643                   |
| 8.500 - 8.999      | 171          | 35,025,658.01             | 11.47%               | 8.668                         | 356                                    | 99.96                         | 622                   |
| 9.000 - 9.499      | 49           | 10,708,871.57             | 3.51%                | 9.158                         | 358                                    | 99.99                         | 611                   |
| 9.500 - 9.999      | 10           | 2,071,516.00              | 0.68%                | 9.598                         | 358                                    | 99.86                         | 600                   |
| 10.000 - 10.499    | 1            | 550,000.00                | 0.18%                | 10.125                        | 359                                    | 100.00                        | 616                   |
| <b>Total</b>       | <b>1,178</b> | <b>305,398,340.84</b>     | <b>100.00%</b>       | <b>7.746</b>                  | <b>358</b>                             | <b>99.87</b>                  | <b>664</b>            |

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| FICO         | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 575-599      | 176          | 32,265,314.66             | 10.56%               | 8.484                         | 356                                    | 99.86                         | 590                   |
| 600-624      | 154          | 33,290,353.86             | 10.90%               | 8.312                         | 357                                    | 99.60                         | 612                   |
| 625-649      | 204          | 54,440,890.75             | 17.83%               | 7.900                         | 357                                    | 99.62                         | 639                   |
| 650-674      | 261          | 69,966,612.66             | 22.91%               | 7.571                         | 358                                    | 99.74                         | 661                   |
| 675-699      | 164          | 46,698,088.41             | 15.29%               | 7.432                         | 358                                    | 100.18                        | 686                   |
| 700+         | 219          | 68,737,080.50             | 22.51%               | 7.394                         | 358                                    | 100.12                        | 734                   |
| <b>Total</b> | <b>1,178</b> | <b>305,398,340.84</b>     | <b>100.00%</b>       | <b>7.746</b>                  | <b>358</b>                             | <b>99.87</b>                  | <b>664</b>            |

| Original LTV | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 75.00- 79.99 | 1            | 675,000.00                | 0.22%                | 6.625                         | 358                                    | 75.00                         | 654                   |
| 80.00        | 3            | 1,891,200.00              | 0.62%                | 6.220                         | 358                                    | 80.00                         | 631                   |
| 90.00- 94.99 | 1            | 405,000.00                | 0.13%                | 7.750                         | 358                                    | 90.00                         | 599                   |
| 95.00- 99.99 | 82           | 21,387,133.94             | 7.00%                | 7.882                         | 357                                    | 99.15                         | 662                   |
| 100.00       | 1,042        | 268,538,531.80            | 87.93%               | 7.778                         | 358                                    | 100.00                        | 664                   |
| 100.01+      | 49           | 12,501,475.10             | 4.09%                | 7.115                         | 358                                    | 102.95                        | 686                   |
| <b>Total</b> | <b>1,178</b> | <b>305,398,340.84</b>     | <b>100.00%</b>       | <b>7.746</b>                  | <b>358</b>                             | <b>99.87</b>                  | <b>664</b>            |

| Original Term (months) | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 180                    | 6            | 1,243,977.60              | 0.41%                | 8.338                         | 179                                    | 100.00                        | 619                   |
| 360                    | 1,172        | 304,154,363.24            | 99.59%               | 7.743                         | 358                                    | 99.87                         | 665                   |
| <b>Total</b>           | <b>1,178</b> | <b>305,398,340.84</b>     | <b>100.00%</b>       | <b>7.746</b>                  | <b>358</b>                             | <b>99.87</b>                  | <b>664</b>            |

| Stated Remaining Term (months) | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 121-180                        | 6            | 1,243,977.60              | 0.41%                | 8.338                         | 179                                    | 100.00                        | 619                   |
| 301-360                        | 1,172        | 304,154,363.24            | 99.59%               | 7.743                         | 358                                    | 99.87                         | 665                   |
| <b>Total</b>                   | <b>1,178</b> | <b>305,398,340.84</b>     | <b>100.00%</b>       | <b>7.746</b>                  | <b>358</b>                             | <b>99.87</b>                  | <b>664</b>            |

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| Debt Ratio   | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 0.01 -20.00  | 38           | 7,188,900.65              | 2.35%                | 7.818                         | 353                                    | 97.86                         | 646                   |
| 20.01 -25.00 | 41           | 5,941,719.60              | 1.95%                | 7.866                         | 357                                    | 100.08                        | 655                   |
| 25.01 -30.00 | 80           | 14,657,325.81             | 4.80%                | 8.008                         | 358                                    | 100.13                        | 647                   |
| 30.01 -35.00 | 133          | 26,911,516.25             | 8.81%                | 7.858                         | 358                                    | 100.04                        | 655                   |
| 35.01 -40.00 | 200          | 48,472,074.35             | 15.87%               | 7.797                         | 358                                    | 99.75                         | 659                   |
| 40.01 -45.00 | 319          | 85,742,096.83             | 28.08%               | 7.767                         | 357                                    | 99.98                         | 665                   |
| 45.01 -50.00 | 296          | 95,782,627.72             | 31.36%               | 7.654                         | 358                                    | 99.99                         | 674                   |
| 50.01 -55.00 | 70           | 20,582,152.33             | 6.74%                | 7.568                         | 359                                    | 99.36                         | 662                   |
| 60.01+       | 1            | 119,927.30                | 0.04%                | 8.500                         | 358                                    | 100.00                        | 636                   |
| <b>Total</b> | <b>1,178</b> | <b>305,398,340.84</b>     | <b>100.00%</b>       | <b>7.746</b>                  | <b>358</b>                             | <b>99.87</b>                  | <b>664</b>            |

| FRM/ARM      | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| ARM          | 1,024        | 278,885,080.10            | 91.32%               | 7.699                         | 358                                    | 99.85                         | 666                   |
| Fixed Rate   | 154          | 26,513,260.74             | 8.68%                | 8.241                         | 350                                    | 100.07                        | 648                   |
| <b>Total</b> | <b>1,178</b> | <b>305,398,340.84</b>     | <b>100.00%</b>       | <b>7.746</b>                  | <b>358</b>                             | <b>99.87</b>                  | <b>664</b>            |

| Product                    | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|----------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 1/29 6 Mo LIBOR ARM        | 6            | 1,935,671.44              | 0.63%                | 7.701                         | 358                                    | 100.00                        | 668                   |
| 2/28 6 Mo LIBOR ARM        | 459          | 99,412,830.16             | 32.55%               | 7.770                         | 358                                    | 100.22                        | 656                   |
| 3/27 6 Mo LIBOR ARM        | 125          | 29,503,471.54             | 9.66%                | 7.692                         | 359                                    | 100.14                        | 662                   |
| 5/25 6 Mo LIBOR ARM        | 5            | 868,781.33                | 0.28%                | 7.826                         | 359                                    | 100.00                        | 639                   |
| 5YR IO 2/28 6 Mo LIBOR ARM | 353          | 125,431,838.00            | 41.07%               | 7.642                         | 358                                    | 99.50                         | 673                   |
| 5YR IO 3/27 6 Mo LIBOR ARM | 70           | 19,869,087.63             | 6.51%                | 7.721                         | 359                                    | 99.73                         | 674                   |
| 5YR IO 5/25 6 Mo LIBOR ARM | 6            | 1,863,400.00              | 0.61%                | 7.568                         | 359                                    | 100.00                        | 677                   |
| BALLOON 15/30              | 1            | 119,223.93                | 0.04%                | 8.250                         | 178                                    | 99.99                         | 671                   |
| Fixed Rate                 | 134          | 21,484,511.81             | 7.03%                | 8.162                         | 353                                    | 100.14                        | 646                   |
| Fixed Rate 5Yr IO          | 19           | 4,909,525.00              | 1.61%                | 8.588                         | 343                                    | 99.80                         | 657                   |
| <b>Total</b>               | <b>1,178</b> | <b>305,398,340.84</b>     | <b>100.00%</b>       | <b>7.746</b>                  | <b>358</b>                             | <b>99.87</b>                  | <b>664</b>            |

| Interest Only     | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|-------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| Interest Only     | 448          | 152,073,850.63            | 49.80%               | 7.682                         | 358                                    | 99.55                         | 673                   |
| Not Interest Only | 730          | 153,324,490.21            | 50.20%               | 7.810                         | 358                                    | 100.19                        | 656                   |
| <b>Total</b>      | <b>1,178</b> | <b>305,398,340.84</b>     | <b>100.00%</b>       | <b>7.746</b>                  | <b>358</b>                             | <b>99.87</b>                  | <b>664</b>            |

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| Prepayment Penalty Original Term (months) | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|---|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| Prepay Penalty: 0 months                  | 323          | 90,494,803.71             | 29.63%               | 7.835                         | 358                                    | 99.76                         | 671                   |
| Prepay Penalty: 12 months                 | 64           | 23,546,732.12             | 7.71%                | 7.868                         | 358                                    | 99.91                         | 668                   |
| Prepay Penalty: 24 months                 | 538          | 137,579,687.74            | 45.05%               | 7.676                         | 358                                    | 99.83                         | 664                   |
| Prepay Penalty: 36 months                 | 253          | 53,777,117.27             | 17.61%               | 7.722                         | 356                                    | 100.13                        | 653                   |
| <b>Total</b>                              | <b>1,178</b> | <b>305,398,340.84</b>     | <b>100.00%</b>       | <b>7.746</b>                  | <b>358</b>                             | <b>99.87</b>                  | <b>664</b>            |

| Lien         | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|--------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| First Lien   | 1,178        | 305,398,340.84            | 100.00%              | 7.746                         | 358                                    | 99.87                         | 664                   |
| <b>Total</b> | <b>1,178</b> | <b>305,398,340.84</b>     | <b>100.00%</b>       | <b>7.746</b>                  | <b>358</b>                             | <b>99.87</b>                  | <b>664</b>            |

| Documentation Type          | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|-----------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| Blended Access              | 10           | 2,089,959.16              | 0.68%                | 7.720                         | 358                                    | 100.00                        | 663                   |
| Full Documentation          | 642          | 133,590,556.73            | 43.74%               | 7.834                         | 357                                    | 99.78                         | 642                   |
| Limited Income Verification | 3            | 677,247.84                | 0.22%                | 7.442                         | 358                                    | 100.00                        | 713                   |
| No Income Verification      | 311          | 86,505,916.26             | 28.33%               | 7.716                         | 359                                    | 99.94                         | 684                   |
| Stated Plus Documentation   | 212          | 82,534,660.85             | 27.03%               | 7.638                         | 358                                    | 99.93                         | 679                   |
| <b>Total</b>                | <b>1,178</b> | <b>305,398,340.84</b>     | <b>100.00%</b>       | <b>7.746</b>                  | <b>358</b>                             | <b>99.87</b>                  | <b>664</b>            |

| Loan Purpose        | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|---------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| Cash Out Refinance  | 46           | 21,801,294.40             | 7.14%                | 7.869                         | 358                                    | 98.49                         | 657                   |
| Purchase            | 1,131        | 283,156,246.44            | 92.72%               | 7.736                         | 358                                    | 99.97                         | 665                   |
| Rate/Term Refinance | 1            | 440,800.00                | 0.14%                | 7.990                         | 358                                    | 100.00                        | 653                   |
| <b>Total</b>        | <b>1,178</b> | <b>305,398,340.84</b>     | <b>100.00%</b>       | <b>7.746</b>                  | <b>358</b>                             | <b>99.87</b>                  | <b>664</b>            |

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| <b>Property Type</b> | <b># of Loans</b> | <b>Current Principal Balance</b> | <b>Pct by Curr Prin Bal</b> | <b>Weighted Average Gross Coupon</b> | <b>Weighted Average Stated Remaining Term</b> | <b>Weighted Average Original LTV</b> | <b>Weighted Average FICO</b> |
|----------------------|-------------------|----------------------------------|-----------------------------|--------------------------------------|---|--------------------------------------|------------------------------|
| 2 Units              | 39                | 14,356,052.51                    | 4.70%                       | 7.489                                | 359   | 100.11                               | 684                          |
| 3 Units              | 1                 | 215,000.00                       | 0.07%                       | 7.500                                | 359   | 100.00                               | 682                          |
| 4 Units              | 1                 | 444,999.81                       | 0.15%                       | 7.874                                | 358   | 100.00                               | 749                          |
| Condominium          | 93                | 24,773,026.34                    | 8.11%                       | 7.887                                | 355   | 100.00                               | 663                          |
| PUD                  | 221               | 62,728,206.70                    | 20.54%                      | 7.647                                | 358   | 100.10                               | 667                          |
| Single Family        | 823               | 202,881,055.48                   | 66.43%                      | 7.777                                | 358   | 99.76                                | 662                          |
| <b>Total</b>         | <b>1,178</b>      | <b>305,398,340.84</b>            | <b>100.00%</b>              | <b>7.746</b>                         | <b>358</b>                                    | <b>99.87</b>                         | <b>664</b>                   |

| <b>Occupancy Status</b> | <b># of Loans</b> | <b>Current Principal Balance</b> | <b>Pct by Curr Prin Bal</b> | <b>Weighted Average Gross Coupon</b> | <b>Weighted Average Stated Remaining Term</b> | <b>Weighted Average Original LTV</b> | <b>Weighted Average FICO</b> |
|-------------------------|-------------------|----------------------------------|-----------------------------|--------------------------------------|---|--------------------------------------|------------------------------|
| Primary                 | 1,175             | 303,970,911.04                   | 99.53%                      | 7.746                                | 358   | 99.87                                | 664                          |
| Second Home             | 3                 | 1,427,429.80                     | 0.47%                       | 7.715                                | 359   | 100.00                               | 729                          |
| <b>Total</b>            | <b>1,178</b>      | <b>305,398,340.84</b>            | <b>100.00%</b>              | <b>7.746</b>                         | <b>358</b>                                    | <b>99.87</b>                         | <b>664</b>                   |

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| State          | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|----------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| Alabama        | 26           | 4,057,562.34              | 1.33%                | 8.009                         | 358                                    | 100.17                        | 642                   |
| Arizona        | 12           | 3,105,570.91              | 1.02%                | 7.554                         | 358                                    | 99.37                         | 673                   |
| Arkansas       | 11           | 1,468,192.46              | 0.48%                | 8.190                         | 358                                    | 100.00                        | 616                   |
| California     | 186          | 81,009,819.25             | 26.53%               | 7.477                         | 357                                    | 99.59                         | 680                   |
| Colorado       | 13           | 3,219,842.17              | 1.05%                | 7.851                         | 358                                    | 100.00                        | 652                   |
| Connecticut    | 6            | 2,676,741.35              | 0.88%                | 7.729                         | 359                                    | 99.10                         | 657                   |
| Delaware       | 2            | 575,987.93                | 0.19%                | 8.500                         | 358                                    | 100.00                        | 634                   |
| Florida        | 122          | 29,959,876.09             | 9.81%                | 7.911                         | 358                                    | 100.02                        | 670                   |
| Georgia        | 34           | 6,392,563.28              | 2.09%                | 8.029                         | 348                                    | 100.00                        | 634                   |
| Idaho          | 1            | 150,700.00                | 0.05%                | 7.625                         | 359                                    | 100.00                        | 646                   |
| Illinois       | 61           | 17,087,525.14             | 5.60%                | 7.992                         | 358                                    | 99.91                         | 668                   |
| Indiana        | 33           | 5,279,656.47              | 1.73%                | 7.821                         | 349                                    | 100.08                        | 655                   |
| Iowa           | 4            | 570,154.20                | 0.19%                | 7.584                         | 358                                    | 100.00                        | 673                   |
| Kansas         | 1            | 190,000.00                | 0.06%                | 8.625                         | 359                                    | 100.00                        | 614                   |
| Kentucky       | 18           | 2,559,732.22              | 0.84%                | 7.633                         | 358                                    | 100.09                        | 660                   |
| Louisiana      | 6            | 1,156,900.48              | 0.38%                | 7.813                         | 359                                    | 100.00                        | 630                   |
| Maryland       | 22           | 7,352,113.03              | 2.41%                | 7.581                         | 358                                    | 99.33                         | 658                   |
| Massachusetts  | 21           | 7,435,603.76              | 2.43%                | 8.170                         | 359                                    | 100.00                        | 666                   |
| Michigan       | 48           | 10,994,744.30             | 3.60%                | 7.679                         | 359                                    | 100.06                        | 648                   |
| Minnesota      | 14           | 3,785,391.93              | 1.24%                | 7.555                         | 358                                    | 100.00                        | 677                   |
| Mississippi    | 2            | 238,800.00                | 0.08%                | 7.759                         | 359                                    | 100.00                        | 664                   |
| Missouri       | 18           | 3,856,343.47              | 1.26%                | 7.930                         | 359                                    | 100.06                        | 642                   |
| Nebraska       | 2            | 513,766.26                | 0.17%                | 7.690                         | 358                                    | 100.00                        | 659                   |
| Nevada         | 12           | 4,029,093.43              | 1.32%                | 7.404                         | 359                                    | 100.00                        | 668                   |
| New Hampshire  | 1            | 130,000.00                | 0.04%                | 8.625                         | 359                                    | 100.00                        | 639                   |
| New Jersey     | 44           | 14,240,855.56             | 4.66%                | 7.647                         | 359                                    | 99.70                         | 671                   |
| New Mexico     | 3            | 518,307.55                | 0.17%                | 8.351                         | 359                                    | 100.00                        | 628                   |
| New York       | 45           | 14,248,190.01             | 4.67%                | 7.868                         | 359                                    | 100.11                        | 660                   |
| North Carolina | 42           | 8,548,635.93              | 2.80%                | 7.874                         | 358                                    | 99.99                         | 662                   |
| Ohio           | 87           | 16,324,850.77             | 5.35%                | 7.835                         | 359                                    | 99.92                         | 651                   |
| Oklahoma       | 10           | 1,511,437.49              | 0.49%                | 7.991                         | 359                                    | 100.26                        | 630                   |
| Oregon         | 15           | 3,656,292.82              | 1.20%                | 7.325                         | 358                                    | 100.20                        | 680                   |
| Pennsylvania   | 48           | 6,805,193.30              | 2.23%                | 7.878                         | 359                                    | 100.10                        | 656                   |
| Rhode Island   | 5            | 1,238,728.52              | 0.41%                | 8.206                         | 358                                    | 99.99                         | 668                   |
| South Carolina | 26           | 4,035,268.22              | 1.32%                | 7.883                         | 358                                    | 100.00                        | 648                   |
| Tennessee      | 26           | 4,207,708.85              | 1.38%                | 8.161                         | 356                                    | 100.00                        | 636                   |
| Texas          | 88           | 13,474,431.54             | 4.41%                | 8.007                         | 357                                    | 100.00                        | 646                   |
| Utah           | 13           | 2,911,329.23              | 0.95%                | 7.830                         | 358                                    | 99.95                         | 651                   |
| Virginia       | 25           | 10,726,850.57             | 3.51%                | 7.633                         | 358                                    | 100.38                        | 664                   |
| Washington     | 10           | 2,258,893.72              | 0.74%                | 7.927                         | 358                                    | 100.00                        | 641                   |
| West Virginia  | 4            | 511,890.73                | 0.17%                | 8.105                         | 358                                    | 98.63                         | 615                   |
| Wisconsin      | 11           | 2,382,795.56              | 0.78%                | 7.705                         | 359                                    | 100.00                        | 695                   |
| <b>Total</b>   | <b>1,178</b> | <b>305,398,340.84</b>     | <b>100.00%</b>       | <b>7.746</b>                  | <b>358</b>                             | <b>99.87</b>                  | <b>664</b>            |



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| <b>Gross Margin</b> | <b># of Loans</b> | <b>Current Principal Balance</b> | <b>Pct by Curr Prin Bal</b> | <b>Weighted Average Gross Coupon</b> | <b>Weighted Average Stated Remaining Term</b> | <b>Weighted Average Original LTV</b> | <b>Weighted Average FICO</b> |
|---------------------|-------------------|----------------------------------|-----------------------------|--------------------------------------|---|--------------------------------------|------------------------------|
| 5.000 - 5.499       | 5                 | 2,961,200.00                     | 1.06%                       | 6.300                                | 358   | 81.53                                | 639                          |
| 6.000 - 6.499       | 481               | 154,169,985.34                   | 55.28%                      | 7.422                                | 358   | 100.09                               | 670                          |
| 6.500 - 6.999       | 329               | 75,034,136.43                    | 26.91%                      | 7.879                                | 358   | 100.00                               | 662                          |
| 7.000 - 7.499       | 172               | 39,528,854.97                    | 14.17%                      | 8.321                                | 359   | 99.97                                | 660                          |
| 7.500 - 7.999       | 35                | 6,878,903.36                     | 2.47%                       | 8.901                                | 358   | 99.96                                | 649                          |
| 8.000 - 8.499       | 2                 | 312,000.00                       | 0.11%                       | 8.855                                | 359   | 100.00                               | 664                          |
| <b>Total</b>        | <b>1,024</b>      | <b>278,885,080.10</b>            | <b>100.00%</b>              | <b>7.699</b>                         | <b>358</b>                                    | <b>99.85</b>                         | <b>666</b>                   |

| <b>Minimum Interest Rate</b> | <b># of Loans</b> | <b>Current Principal Balance</b> | <b>Pct by Curr Prin Bal</b> | <b>Weighted Average Gross Coupon</b> | <b>Weighted Average Stated Remaining Term</b> | <b>Weighted Average Original LTV</b> | <b>Weighted Average FICO</b> |
|------------------------------|-------------------|----------------------------------|-----------------------------|--------------------------------------|---|--------------------------------------|------------------------------|
| 5.500 - 5.999                | 2                 | 921,000.00                       | 0.33%                       | 5.980                                | 358   | 83.06                                | 657                          |
| 6.000 - 6.499                | 10                | 3,627,778.37                     | 1.30%                       | 6.309                                | 358   | 94.20                                | 663                          |
| 6.500 - 6.999                | 100               | 32,919,459.93                    | 11.80%                      | 6.838                                | 359   | 99.96                                | 699                          |
| 7.000 - 7.499                | 220               | 68,383,122.02                    | 24.52%                      | 7.233                                | 358   | 100.08                               | 689                          |
| 7.500 - 7.999                | 341               | 92,488,473.67                    | 33.16%                      | 7.718                                | 358   | 99.94                                | 668                          |
| 8.000 - 8.499                | 179               | 43,124,655.99                    | 15.46%                      | 8.214                                | 358   | 99.91                                | 644                          |
| 8.500 - 8.999                | 128               | 27,382,270.36                    | 9.82%                       | 8.678                                | 358   | 100.00                               | 618                          |
| 9.000 - 9.499                | 34                | 7,591,703.76                     | 2.72%                       | 9.163                                | 358   | 100.00                               | 609                          |
| 9.500 - 9.999                | 9                 | 1,896,616.00                     | 0.68%                       | 9.596                                | 358   | 99.84                                | 598                          |
| 10.000 - 10.499              | 1                 | 550,000.00                       | 0.20%                       | 10.125                               | 359   | 100.00                               | 616                          |
| <b>Total</b>                 | <b>1,024</b>      | <b>278,885,080.10</b>            | <b>100.00%</b>              | <b>7.699</b>                         | <b>358</b>                                    | <b>99.85</b>                         | <b>666</b>                   |

| <b>Maximum Interest Rate</b> | <b># of Loans</b> | <b>Current Principal Balance</b> | <b>Pct by Curr Prin Bal</b> | <b>Weighted Average Gross Coupon</b> | <b>Weighted Average Stated Remaining Term</b> | <b>Weighted Average Original LTV</b> | <b>Weighted Average FICO</b> |
|------------------------------|-------------------|----------------------------------|-----------------------------|--------------------------------------|---|--------------------------------------|------------------------------|
| 11.500 - 11.999              | 2                 | 921,000.00                       | 0.33%                       | 5.980                                | 358   | 83.06                                | 657                          |
| 12.000 - 12.499              | 10                | 3,627,778.37                     | 1.30%                       | 6.309                                | 358   | 94.20                                | 663                          |
| 12.500 - 12.999              | 100               | 32,919,459.93                    | 11.80%                      | 6.838                                | 359   | 99.96                                | 699                          |
| 13.000 - 13.499              | 220               | 68,383,122.02                    | 24.52%                      | 7.233                                | 358   | 100.08                               | 689                          |
| 13.500 - 13.999              | 341               | 92,488,473.67                    | 33.16%                      | 7.718                                | 358   | 99.94                                | 668                          |
| 14.000 - 14.499              | 179               | 43,124,655.99                    | 15.46%                      | 8.214                                | 358   | 99.91                                | 644                          |
| 14.500 - 14.999              | 128               | 27,382,270.36                    | 9.82%                       | 8.678                                | 358   | 100.00                               | 618                          |
| 15.000 - 15.499              | 34                | 7,591,703.76                     | 2.72%                       | 9.163                                | 358   | 100.00                               | 609                          |
| 15.500 - 15.999              | 9                 | 1,896,616.00                     | 0.68%                       | 9.596                                | 358   | 99.84                                | 598                          |
| 16.000 - 16.499              | 1                 | 550,000.00                       | 0.20%                       | 10.125                               | 359   | 100.00                               | 616                          |
| <b>Total</b>                 | <b>1,024</b>      | <b>278,885,080.10</b>            | <b>100.00%</b>              | <b>7.699</b>                         | <b>358</b>                                    | <b>99.85</b>                         | <b>666</b>                   |

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| Initial Periodic Rate Cap | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|---------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 2.000                     | 6            | 1,935,671.44              | 0.69%                | 7.701                         | 358                                    | 100.00                        | 668                   |
| 3.000                     | 1,018        | 276,949,408.66            | 99.31%               | 7.699                         | 358                                    | 99.85                         | 666                   |
| <b>Total</b>              | <b>1,024</b> | <b>278,885,080.10</b>     | <b>100.00%</b>       | <b>7.699</b>                  | <b>358</b>                             | <b>99.85</b>                  | <b>666</b>            |

| Subsequent Periodic Rate Cap | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|------------------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 1.000                        | 1,024        | 278,885,080.10            | 100.00%              | 7.699                         | 358                                    | 99.85                         | 666                   |
| <b>Total</b>                 | <b>1,024</b> | <b>278,885,080.10</b>     | <b>100.00%</b>       | <b>7.699</b>                  | <b>358</b>                             | <b>99.85</b>                  | <b>666</b>            |

| Next Rate Change Date | # of Loans   | Current Principal Balance | Pct by Curr Prin Bal | Weighted Average Gross Coupon | Weighted Average Stated Remaining Term | Weighted Average Original LTV | Weighted Average FICO |
|-----------------------|--------------|---------------------------|----------------------|-------------------------------|--|-------------------------------|-----------------------|
| 03/01/06              | 1            | 201,812.52                | 0.07%                | 7.250                         | 355                                    | 99.98                         | 669                   |
| 06/01/06              | 1            | 669,538.92                | 0.24%                | 7.875                         | 358                                    | 100.00                        | 602                   |
| 07/01/06              | 4            | 1,064,320.00              | 0.38%                | 7.678                         | 359                                    | 100.00                        | 710                   |
| 03/01/07              | 1            | 190,675.34                | 0.07%                | 8.375                         | 355                                    | 99.98                         | 730                   |
| 04/01/07              | 3            | 459,019.07                | 0.16%                | 8.307                         | 356                                    | 100.00                        | 645                   |
| 05/01/07              | 28           | 7,970,345.92              | 2.86%                | 7.748                         | 357                                    | 98.39                         | 659                   |
| 06/01/07              | 397          | 112,600,148.74            | 40.38%               | 7.752                         | 358                                    | 99.70                         | 664                   |
| 07/01/07              | 380          | 103,008,029.09            | 36.94%               | 7.630                         | 359                                    | 100.06                        | 668                   |
| 08/01/07              | 3            | 616,450.00                | 0.22%                | 8.010                         | 360                                    | 100.00                        | 687                   |
| 04/01/08              | 2            | 414,650.75                | 0.15%                | 8.001                         | 356                                    | 100.00                        | 648                   |
| 05/01/08              | 4            | 1,673,045.24              | 0.60%                | 7.500                         | 357                                    | 99.12                         | 655                   |
| 06/01/08              | 71           | 16,129,923.18             | 5.78%                | 7.709                         | 358                                    | 99.92                         | 663                   |
| 07/01/08              | 115          | 30,092,290.00             | 10.79%               | 7.696                         | 359                                    | 100.05                        | 669                   |
| 08/01/08              | 3            | 1,062,650.00              | 0.38%                | 8.037                         | 360                                    | 100.00                        | 692                   |
| 06/01/10              | 4            | 983,281.33                | 0.35%                | 8.309                         | 358                                    | 100.00                        | 668                   |
| 07/01/10              | 7            | 1,748,900.00              | 0.63%                | 7.280                         | 359                                    | 100.00                        | 664                   |
| <b>Total</b>          | <b>1,024</b> | <b>278,885,080.10</b>     | <b>100.00%</b>       | <b>7.699</b>                  | <b>358</b>                             | <b>99.85</b>                  | <b>666</b>            |