

# SECURITIES AND EXCHANGE COMMISSION

## FORM 8-K

Current report filing

Filing Date: **2001-08-03** | Period of Report: **2001-08-02**  
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### FILER

#### **SAXON ASSET SECURITIES CO**

CIK: **1014299** | IRS No.: **541810895** | State of Incorporation: **VA** | Fiscal Year End: **1231**  
Type: **8-K** | Act: **34** | File No.: **333-87351** | Film No.: **1696580**  
SIC: **6189** Asset-backed securities

Mailing Address  
4880 COX ROAD SUITE 100  
GLEN ALLEN VA 23060

Business Address  
4880 COX ROAD SUITE 100  
GLEN ALLEN VA 23060  
8049677400

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SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM 8-K

CURRENT REPORT

PURSUANT TO SECTION 13 OR 15(d) OF THE  
SECURITIES AND EXCHANGE ACT OF 1934

Date of Report (Date of earliest event reported)  
August 2, 2001

Saxon Asset Securities Company

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(Exact Name of Registrant as Specified in its Charter)

Virginia	333-65718	52-1865887
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State or Other Jurisdiction Of Incorporation)	(Commission File Number)	(I.R.S. Employer Identification No.)

4880 Cox Road Glen Allen, Virginia	23060
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(Address of Principal Executive Offices)	(Zip Code)

Registrant's telephone number, including area code: (804) 967-7400

No Change

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(Former Name or Former Address, if Changed Since Last Report)

Item 5. Other Events.(1)

Filed concurrently herewith under Form SE are certain materials (the "Computational Materials") furnished to the Registrant by Greenwich Capital Markets, Inc. (the "Underwriter") in respect of Saxon Asset Securities Company Mortgage Loan Asset Backed Certificates,

Series 2001-2, Class AF-1, Class AF-2, Class AF-3, Class AF-4, Class AF-5, Class AF-6, Class AV-1, Class AV-2, Class A-IO, Class M-1, Class M-2, Class B-1, Class X-IO, Class P-1, Class C and Class R Certificates (the "Certificates"). The Certificates are being offered pursuant to a Prospectus Supplement dated July 26, 2001, and the related Prospectus, dated July 26, 2001 (together, the "Prospectus"), which are being filed with the Commission pursuant to Rule 424(b) under the Securities Act of 1933, as amended (the "Act"). The Certificates have been registered pursuant to the Act under Registration Statements on Form S-3 (Nos. 333-87351 and 333-65718) (the "Registration Statement"). The Computational Materials are incorporated by reference in the Registration Statement.

The Computational Materials were prepared solely by the Underwriter, and the Registrant did not prepare or participate (other than providing the background information concerning each underlying pool of assets upon which the Computational Materials are based to the Underwriter) in the preparation of the Computational Materials.

Any statements or information contained in the Computational Materials shall be deemed to be modified or superseded for purposes of the Prospectus and the Registration Statement by statements or information contained in the Prospectus.

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(1) Capitalized terms used but not otherwise defined herein shall have the same meanings ascribed to them in the Prospectus.

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Item 7. Financial Statements; Pro Forma Financial Information and Exhibits.

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(a) Not applicable.

(b) Not applicable.

(c) Exhibits:

99.1 Computational Materials. (P)

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#### SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934,

the Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

SAXON ASSET SECURITIES COMPANY

By: /s/ Bradley D. Adams

-----  
Name: Bradley D. Adams

Title: Senior Vice President

Dated: August 2, 2001

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EXHIBIT INDEX

Exhibit No. -----	Description -----	Page No. -----
99.1	Computational Materials	P

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Exhibit 99.1 Computational Materials (P)

[To be filed on Form SE pursuant to a  
continuing hardship exemption]